CONVERGENCE OF A TIME DISCRETE GALERKIN METHOD FOR SEMILINEAR PARABOLIC EQUATIONS

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ABSTRACT. We approximate the solution of initial boundary value problems of semilinear parabolic equations by time-discrete discontinuous finite element methods. We propose an approach leading to optimal order-regularity a priori error bounds. Our approach is based on techniques developed for the numerical approximation in bifurcation theory for mildly nonlinear elliptic equations and on the stability analysis of the method for linear parabolic problems with mesh dependent norms.

$$10 - 12 - 2002$$

1. INTRODUCTION

In this note we propose an approach leading to optimal order-regularity a priori error bounds for the discontinuous Galerkin approximation of nonlinear evolution problems:

$$
\begin{aligned}
&u' + F(u) = 0, \quad 0 < t < T, \\
&u(0) = u^0.
\end{aligned}
$$

(1.1)

We consider a rather general weak abstract setting for both (1.1) and its Galerkin approximation in time which serves as a tool to present our results in clarity without introducing fully discrete approximations. In particular, let $\mathcal{H}_1, \mathcal{H}_2$ be two Banach spaces such that $\mathcal{H}_2 \subset \mathcal{H}_1'$ and $F : \mathcal{H}_1 \to \mathcal{H}_2'$ a (possibly) nonlinear operator. We seek $u : [0, T] \to \mathcal{H}_1$ such that $u(0) = u^0$, $u'(t) \in \mathcal{H}_2'$ and the differential equation in (1.1) is satisfied a.e. in $(0, T)$. We will assume that (1.1) possesses a unique solution that is sufficiently regular. More specific assumptions on the abstract problem (1.1) will be cited in the sequel. Our results apply, in particular, when (1.1) is a formulation of a semilinear parabolic problem. We have chosen to first present them in an abstract setting because other applications are possible and also in order to better illustrate the proposed approach.

The *discontinuous Galerkin method* is formulated as follows: Let $0 = t_0 < t_1 < \cdots < t_N = T$ be a partition of $[0, T]$, $I_n := (t_{n-1}, t_n]$, and $k_n := t_n - t_{n-1}$. We seek

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approximations to u in the space of piecewise polynomial functions of degree at most q,

$$S_k^1 := \{\varphi : [0, T] \to \mathcal{H}_1 / \ \varphi|_{I_n}(t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in \mathcal{H}_1\};$$

the elements of S_k^1 are allowed to be discontinuous at the nodal points t_n, but are taken to be continuous to the left there.

Given a Banach space V, we denote by $L^p(V)$ the space $L^p((0,T); V), 1 \le p \le \infty$, with the standard definition of the corresponding norm; $H^1(V)$ is defined analogously.

The Galerkin approximation $u_k \in S_k^1$ to the solution u is defined by

$$(1.2) \qquad\qquad b(u_k, \varphi) = 0 \qquad \forall \varphi \in S_k^2,$$

with

$$(1.3) \qquad b(v, \varphi) := \sum_{n=1}^{N} \int_{I_n} \left[(v', \varphi) + (F(v), \varphi)\right] dt$$
$$+ \sum_{n=1}^{N-1} (v^{n+} - v^n, \varphi^{n+}) + (v^{0+}, \varphi^{0+})$$

where

$$S_k^2 := \{\varphi : [0, T] \to \mathcal{H}_2 / \ \varphi|_{I_n}(t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in \mathcal{H}_2\},$$

$v^n := v(t_n)$ and $v^{n+} := \lim_{s \downarrow 0} v(t_n + s)$. Let $v^{N+} := 0$. Note that $(\cdot, \cdot)$ denotes the duality pairing of either $\mathcal{H}_i'$ and $\mathcal{H}_i$, $i = 1, 2$, and, in view of our assumptions, the form $b(\cdot, \cdot)$ is well defined on $S_k^1 \times S_k^2$. Note that when discretization in space is also considered then method (1.3) reduces to the standard formulation of the discontinuous Galerkin method where

$$S_{hk} = S_k^1 = S_k^2 := \{\varphi : [0, T] \to V_h / \ \varphi|_{I_n}(t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in V_h\}$$

and V_h is an appropriate finite element space.

The discontinuous Galerkin method for dissipative evolution problems, cf. [J], [EJT], is a time finite element discretization method. When combined with appropriate integration rules it reduces to the classical Runge-Kutta-Radau time discretization schemes. For the analysis of this method when (1.1) is linear and dissipative cf. [Th] and the references therein. This method can be used as a model for the investigation of properties related to adaptive computations for parabolic problems, [EJL]. In this direction, one of the results we are interested in is the derivation of optimal (*order and regularity*) a priori error estimates, cf. [EJL] and in the fully discrete case [EJ2], [MB]. Such optimal results are established in [EJL] for linear parabolic problems for any q. In the fully discrete case cf. [EJ2] for a priori bounds in $L^\infty(L^2)$ and in $L^\infty(L^\infty)$ ($q = 0$ or

$q = 1$), and [MB] for estimates in $L^2(L^2)$. (All available results in $L^\infty(L^2)$, as well as the results in Section 3 below, are optimal up to a logarithmic factor.) For nonlinear equations such estimates are available in the case of a nonlinear parabolic problem but only for $q = 0$, [EJ1]. In [EL] a semilinear parabolic problem is considered with the discontinuous Galerkin method combined with numerical integration and, therefore, the a priori estimates are not optimal in the above sense.

In [Jo], Johnson analyzes the discontinuous Galerkin method for nonlinear dissipative o.d.e's, see also [E]. For the convergence of the discontinuous Galerkin method in a non parabolic case cf. [KM].

In the sequel we will present an approach yielding a priori estimates for the discontinuous Galerkin approximation for the nonlinear problem (1.1) in abstract form. In Section 2 we establish the abstract results and in Section 3 apply them to a semilinear parabolic equation; in Section 4 we briefly discuss the limitations of the approach and also possible extensions. The main idea, motivated by the finite element analysis in bifurcation theory, [CR], [RP], [CaR], is based on the central Lemma 2.1, [CR], and on the analysis of the stability of discontinuous Galerkin methods by mesh dependent norms [MB]. The proposed approach is linked to the duality technique, cf. Section 3 and Lemma 3.1, leading to a priori estimates in the linear case, cf., e.g., [EJL], [Th], and considered for certain nonlinear problems in [EJ1] and in [JRB].

2. Abstract formulation

Our intention is to rewrite the variational problem (1.2) in operator form:

(2.1)
$$\text{Find } u_k \in X \text{ such that}$$
$$G(u_k) = 0.$$

For appropriate Banach spaces $(X, \|\cdot\|_X)$, $(Y, \|\cdot\|_Y)$, and $Z = Y'$, G will be considered a nonlinear operator from X to Z, $G : X \to Z$. We will use the following result from the error analysis in bifurcation theory for mildly nonlinear elliptic equations, cf. [CR], to show existence of u_k and to derive estimates for $\|u - u_k\|_X$.

Lemma 2.1. *Let $(X, \|\cdot\|_X)$ and $(Z, \|\cdot\|_Z)$ be Banach spaces. Let a map $G : X \to Z$ be differentiable, $DG(v) : X \to Z$ be continuous (for $v \in X$), and, for a given $\widetilde{v} \in X$, $DG(\widetilde{v})$ be an isomorphism of X onto Z. Let*

$$\varepsilon := \|G(\widetilde{v})\|_Z, \quad \gamma := \|DG(\widetilde{v})^{-1}\|_{L(Z,X)},$$

and, with $\alpha := 2\gamma\varepsilon$, let $B(\widetilde{v}, \alpha) := \{v \in X : \|\widetilde{v} - v\|_X \leq \alpha\}$ and

$$L(\alpha) := \sup_{v \in B(\widetilde{v}, \alpha)} \|DG(\widetilde{v}) - DG(v)\|_{L(X,Z)}.$$

Assume that $2\gamma L(\alpha) < 1$. Then, there exists a unique solution u of the equation $G(u) = 0$ in the ball $B(\widetilde{v}, \alpha)$; moreover, we have

$$\|u - \widetilde{v}\|_X \leq \frac{\gamma}{1 - \gamma L(\alpha)} \|G(\widetilde{v})\|_Z. \quad \square$$

Let $\widetilde{v} \in S_k^1$ denote the interpolant of the solution u of (1.1) defined by

(2.2a)
$$\widetilde{v}(t_n) = u(t_n)$$
$$\int_{I_n} (\widetilde{v}, \varphi) dt = \int_{I_n} (u, \varphi) dt \quad \forall \varphi \in \mathbb{P}_{q-1}(I_n; \mathcal{H}_1')$$

with $\mathbb{P}_{q-1}(I_n; \mathcal{H}_1')$ the space of polynomials on I_n of degree at most $q-1$ with values in $\mathcal{H}_1'$, cf., e.g., [Th]. Further we introduce the following projection into S_k^1: Let $Pg \in S_k^1$ denote the projection of $g \in L^2(\mathcal{H}_1)$ defined by

(2.2b)
$$\int_{I_n} (Pg, \varphi) dt = \int_{I_n} (g, \varphi) dt \quad \forall \varphi \in \mathbb{P}_q(I_n; \mathcal{H}_1') \,.$$

Stability assumptions. We assume here that b can be defined in $X \times Y$, such that, for $v \in X$,
$$|b(v, w)| \le C(v) \|w\|_Y \qquad \forall w \in Y \,.$$

A choice of X and Y that satisfies the above continuity assumption and can serve as a model in the abstract analysis in this section is, e.g., $X = (S_k^1, \| \cdot \|_{L^p(\mathcal{H}_1)})$, $Y = (S_k^2, \| \cdot \|_{W^{p'}(\mathcal{H}_2)})$, $\frac{1}{p} + \frac{1}{p'} = 1$ where $\| \cdot \|_{W^{p'}}$ is an appropriate discrete Sobolev norm on functions of $L^{p'}$, cf. (3.3), (3.4) for a specific choice. Nevertheless, the only fact for X, Y that is of importance in this section is that they are based on the finite dimensional in time spaces S_k^1 and S_k^2 respectively.

Next we assume that $DF(\widetilde{v}) : X \to Z := Y'$ is well defined and the linearized problem around $\widetilde{v} \in S_k^1$ has the following stability properties: The bilinear form $b'(\widetilde{v}; \cdot, \cdot) : X \times Y \to \mathbb{R}$,

$$b'(\widetilde{v}; w, \varphi) = \sum_{n=1}^{N} \int_{I_n} \left[(w', \varphi) + (DF(\widetilde{v})w, \varphi) \right] dt$$
$$+ \sum_{n=1}^{N-1} (w^{n+} - w^n, \varphi^{n+}) + (w^{0+}, \varphi^{0+}),$$

is continuous,

(Aα)
$$|b'(\widetilde{v}; w, \varphi)| \le C_\alpha \|w\|_X \|\varphi\|_Y,$$

and satisfies the $\inf - \sup$ condition,

(Aβ)
$$\sup_{\varphi \in Y, \ \varphi \ne 0} \frac{b'(\widetilde{v}; w, \varphi)}{\|\varphi\|_Y} \ge C_\beta \|w\|_X \,.$$

Then we have

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Theorem 2.1. *Let (A) be satisfied, and assume that*

(2.3)
$$\|P[\,[DF(\widetilde{v}) - DF(v)\,]w\,]\|_{Y'} \le C_\gamma \|w\|_X \|\widetilde{v} - v\|_X$$

and

(2.4)
$$C_\gamma \, C_\beta^{-2} \, \|P[\,F(\widetilde{v}) - F(u)\,]\|_{Y'} \le \frac{1}{4} \quad for \ \ k \le k_0.$$

Then, for $k \le k_0$, there exists a locally unique solution u_k of (1.2) such that

(2.5)
$$\|u_k - \widetilde{v}\|_X \le \frac{2}{C_\beta} \, \|P[\,F(\widetilde{v}) - F(u)\,]\|_{Y'}.$$

Here P denotes the projection defined in piecewise sence by (2.2b).

Proof. We will use Lemma 2.1. For $w \in X$, let $G(w) \in Y'$ be defined by

$$< G(w), \varphi >= b(w, \varphi) \quad \forall \varphi \in Y$$

with $< \cdot, \cdot >$ denoting both the inner product in $L^2(\mathcal{H}_2), < v, w >:= \int_0^T (v, w)dt$, and the duality pairing between Y' and Y. Next, we will evaluate $\|G(\widetilde{v})\|_Z$. For $\varphi \in Y$, we have

$$
\begin{aligned}
< G(\widetilde{v}), \varphi > &= b(\widetilde{v}, \varphi) \\
&= \sum_{n=1}^N \int_{I_n} \left[(\widetilde{v}', \varphi) + (F(\widetilde{v}), \varphi) \right] dt \\
&\quad + \sum_{n=1}^{N-1} (\widetilde{v}^{n+} - \widetilde{v}^n, \varphi^{n+}) + (\widetilde{v}^{0+} - u^0, \varphi^{0+}) \\
\text{(2.6)} \quad &= -\sum_{n=1}^N \int_{I_n} (\widetilde{v}, \varphi') \, dt + (\widetilde{v}^n, \varphi^n) - (\widetilde{v}^{n-1}, \varphi^{n-1+}) + \int_0^T (F(\widetilde{v}), \varphi) \, dt \\
&= -\sum_{n=1}^N \int_{I_n} (u, \varphi') \, dt + (u^n, \varphi^n) - (u^{n-1}, \varphi^{n-1+}) + \int_0^T (F(\widetilde{v}), \varphi) \, dt \\
&= \int_0^T (u', \varphi) \, dt + \int_0^T (F(\widetilde{v}), \varphi) \, dt \\
&= \int_0^T (F(\widetilde{v}) - F(u), \varphi) \, dt = \int_0^T (P\,[F(\widetilde{v}) - F(u)], \varphi) \, dt,
\end{aligned}
$$

i.e.,

(2.7)
$$\|G(\widetilde{v})\|_Z = \|P[\,F(\widetilde{v}) - F(u)\,]\|_{Y'}.$$

As is (2.6) one can verify that G is differentiable and the derivative $DG(\widetilde{v})$ satisfies the relation

$$< DG(\widetilde{v})w, \varphi >= b'(\widetilde{v}; w, \varphi) \quad \forall w \in X \; \varphi \in Y,$$

and

(2.8) $$[\, DG(\widetilde{v}) - DG(v)\,]w = P[\,[DF(\widetilde{v}) - DF(v)]w\,]\,.$$

In view of assumption $(A\beta)$ we have

$$\|DG(\widetilde{v})w\|_{Y'} = \sup_{\varphi \in Y, \; \varphi \neq 0} \frac{< DG(\widetilde{v})w, \varphi >}{\|\varphi\|_Y} \geq C_\beta \|w\|_X,$$

i.e., $DG(\widetilde{v})$ is invertible and

(2.9) $$\|DG(\widetilde{v})^{-1}\|_{L(Z,X)} \leq \frac{1}{C_\beta}$$

with $Z := Y'$.

It remains to verify that for

$$\alpha \leq \frac{2}{C_\beta}\|F(\widetilde{v}) - F(u)\|_{Y'},$$

with

$$B(\widetilde{v}, \alpha) := \{v \in X : \|\widetilde{v} - v\|_X \leq \alpha\}$$

and

$$L(\alpha) := \sup_{v \in B(\widetilde{v}, \alpha)} \|DG(\widetilde{v}) - DG(v)\|_{L(X,Z)},$$

there holds

(2.10) $$\frac{2}{C_\beta}\, L(\alpha) < 1.$$

Indeed, in view of (2.8) and (2.9),

$$\frac{2}{C_\beta}\, L(\alpha) \leq \frac{2}{C_\beta}\, C_\gamma \alpha \leq \left(\frac{2}{C_\beta}\right)^2 C_\gamma \|F(\widetilde{v}) - F(u)\|_{Y'},$$

and (2.10) follows from (2.4). $\square$

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3. A SEMILINEAR PARABOLIC EQUATION

Let $\Omega \subset \mathbb{R}^d$, $d = 1, 2, 3$, be a bounded domain with smooth boundary $\partial\Omega$, and $f : \mathbb{R} \to \mathbb{R}$ be a smooth function; we shall assume that both f and f' are globally Lipschitz continuous. We consider the following initial and boundary value problem: seek a real-valued function u, defined on $\bar{\Omega} \times [0, T]$, satisfying

$$
\begin{aligned}
u_t - \Delta u &= f(u) && \text{in } \Omega \times [0, T], \\
u &= 0 && \text{on } \partial\Omega \times [0, T], \\
u(\cdot, 0) &= u^0 && \text{in } \Omega,
\end{aligned}
$$

(3.1)

with $u^0 : \Omega \to \mathbb{R}$ a given initial value. We assume that the data are smooth and compatible such that (3.1) possesses a sufficiently regular solution.

Problem (3.1) is of the form (1.1) with

$$
F(v) := -\Delta v - f(v).
$$

We intend to use the abstract framework of the previous sections with

$$
\mathcal{H}_1 = L^2(\Omega), \qquad \mathcal{H}_2 = H_0^1(\Omega) \cap H^2(\Omega).
$$

Then one should consider F defined in $\mathcal{H}_1$ as follows

(3.1a) $\qquad (F(v), \varphi) = -(v, \Delta\varphi) - (f(v), \varphi), \quad \varphi \in \mathcal{H}_2 = H_0^1(\Omega) \cap H^2(\Omega).$

Let

$$
S_k^1 := \{\varphi : [0, T] \to \mathcal{H}_1 / \ \varphi|_{I_n}(\cdot, t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in \mathcal{H}_1 = L^2(\Omega)\},
$$

and

$$
S_k^2 := \{\varphi : [0, T] \to \mathcal{H}_2 / \ \varphi|_{I_n}(\cdot, t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in \mathcal{H}_2 = H_0^1(\Omega) \cap H^2(\Omega)\}.
$$

Then, the discontinuous Galerkin method is to find $u_k \in S_k^1$ satisfying

(3.2) $\qquad\qquad\qquad b(u_k, \varphi) = 0 \qquad \forall \varphi \in S_k^2,$

with b given in (1.3).

Remark. The natural (and standard) way to define the discontinuous Galerkin method for this problem is to seek $u_k \in S_k$ satisfying

(3.2') $\qquad\qquad\qquad b(u_k, \varphi) = 0 \qquad \forall \varphi \in S_k,$

where

$$
S_k := \{\varphi : [0, T] \to H_0^1 / \ \varphi|_{I_n}(\cdot, t) = \sum_{j=0}^{q} \chi_j \ t^j, \ \chi_j \in H_0^1(\Omega)\},
$$

with appropriate modifications in the definitions of F and b. It is clear that the solution u_k of (3.2$'$) satisfies also (3.2) and thus the estimates shown below are valid for the discontinuous Galerkin method given in the standard formulation (3.2$'$).

To derive estimates in the $L^\infty((0,T); L^2(\Omega))-$norm for the error $u - u_k$ we have to appropriately select the spaces $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ and then apply the results of the previous section.

To this end, let $X := S_k^1$ and $Y := S_k^2$ be equipped with the norms

(3.3)
$$\|v\|_X := \sup_{0<t<T} \|v(\cdot,t)\|_{L^2(\Omega)}$$

and

(3.4)
$$\|v\|_Y := \sum_{n=1}^{J} \int_{I_n} \|v_t\|_{L^2(\Omega)} dt + \int_0^T \|v\|_{H^2(\Omega)} dt$$
$$+ \sum_{n=1}^{J-1} \|v^n - v^{n+}\|_{L^2(\Omega)} + \|v^J\|_{L^2(\Omega)},$$

respectively. Of course, $(X, \|\cdot\|_X)$ is a Banach space, and due to the fact that S_k^2 is piecewise polynomial space in t, it is easily seen that $(Y, \|\cdot\|_Y)$ is a Banach space as well. Then relation (3.2) can be equivalently written in the form:

(3.5)
Find $u_k \in X$ such that
$$b(u_k, \varphi) = 0 \quad \forall \varphi \in Y.$$

Clearly, $G : X \to Y' =: Z$ is well defined by

(3.6)
$$< G(w), \varphi >= b(w, \varphi) \quad \forall \varphi \in Y.$$

The bilinear form $b'(\widetilde{v}; \cdot, \cdot) : X \times Y \to \mathbb{R}$,

(3.7)
$$b'(\widetilde{v}; w, \varphi) := \sum_{n=1}^{N} \int_{I_n} \left[(w_t, \varphi) - (w, \Delta\varphi) - (f'(\widetilde{v})w, \varphi) \right] dt$$
$$+ \sum_{n=1}^{N-1} (w^{n+} - w^n, \varphi^{n+}) + (w^{0+}, \varphi^{0+}),$$

can also be written as

$$b'(\widetilde{v}; w, \varphi) = -\sum_{n=1}^{N} \int_{I_n} \left[(w, \varphi_t) + (w, \Delta\varphi) + (f'(\widetilde{v})w, \varphi) \right] dt$$
$$+ \sum_{n=1}^{N-1} (w^n, \varphi^n - \varphi^{n+}) + (w^J, \varphi^J) \quad \forall w \in X \ \forall \varphi \in Y.$$

Consequently, (Aα) is satisfied. Further, a modification of the proof of Lemma 12.3 of [Th], see also [EJT], yields

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Lemma 3.1. *Assume that $k_{n+1} \geq ck_n$ with a positive constant c. With*

$$L_N := \left(\log \frac{T}{k_N}\right)^{1/2} + 1, \quad and \quad E_N := e^{c_\star \lambda T} C_\star,$$

where $\lambda = \lambda(f)$ is an appropriate constant, condition (Aβ) is satisfied with

$$C_\beta = \frac{1}{L_N E_N} C$$

and an appropriate positive constant C.

Proof. To prove the $\inf - \sup$ condition (Aβ), as in [MB], let v be a given element of X. It suffices to find $\Phi \in Y$ and two positive constants β_0 and β_1 such that

$$(3.8\alpha) \qquad\qquad\qquad b(\widetilde{v}; v, \Phi) \geq \beta_0 \|v\|_X^2$$

and

$$(3.8\beta) \qquad\qquad\qquad \|\Phi\|_Y \leq \beta_1 \|v\|_X.$$

Since $\|v(t)\|_{L^2(\Omega)}$ is piecewise polynomial in time, $\|v(t^\star)\|_{L^2(\Omega)} = \|v\|_X$ with $t^\star \in I_n$ (or $\|v(t^{n-1+})\|_{L^2(\Omega)} = \|v\|_X$) for some n. Let $\Phi \in S_k^2$ be the solution of the following dual discrete problem

$$b(\widetilde{v}; \chi, \Phi) = (v(t^\star), \chi(t^\star))_{L^2(\Omega)} \quad \forall \chi \in S_k^1.$$

Then, $\Phi \in Y$ and (3.8α) is satisfied with $\beta_0 = 1$. An appropriate modification of the proof of Lemma 12.3 of Thomée [Th], in view of the fact that f' and f'' are bounded, yields (3.8β) with $\beta_1 = CL_N E_N$. $\quad\square$

Remark. In the general case considered in this paper E_N above will increase exponentially with T. Under special assumptions on f though, E_N may not be present in C_β. E.g., this is the case when f and $\widetilde{v}$ are such that $DF(\widetilde{v})v = -\Delta v - f'(\widetilde{v})v$ is coercive in $V = H_0^1(\Omega)$. In any case E_N is only involved in the proof of the inf–sup condition for $b(\widetilde{v}; \cdot, \cdot)$ and thus attempts to improve its dependence on T in special cases should be concentrated on proving this inf–sup condition with a better constant. Compare with the discussion in [JRB, Section 5] where this method, for $q = 0$, is considered for model problems of fluid flow.

Next, we will verify assumptions (2.3) and (2.4) of Theorem 2.1. To this end let

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$v, w \in X$ and $\psi \in Y$; we have

$$| < P[\,[DF(\widetilde{v}) - DF(v)]w\,], \psi > | = \int_0^T |(P[\,[f'(\widetilde{v}) - f'(v)]w\,], \psi)|\ dt$$

$$= \int_0^T |([f'(\widetilde{v}) - f'(v)]w, \psi)|\ dt$$

$$\leq \|w\|_X \int_0^T \|[f'(\widetilde{v}) - f'(v)]\psi\|_{L^2(\Omega)}\ dt$$

$$\leq \|w\|_X \int_0^T \|f'(\widetilde{v}) - f'(v)\|_{L^2(\Omega)}\ \|\psi\|_{L^\infty(\Omega)}\ dt$$

$$\leq \|w\|_X\ \|f'(\widetilde{v}) - f'(v)\|_{L^\infty((0,T);L^2(\Omega))} \int_0^T \|\psi\|_{L^\infty(\Omega)}\ dt$$

$$\leq C\|w\|_X\ \|\widetilde{v} - v\|_X \int_0^T \|\psi\|_{H^2(\Omega)}\ dt$$

$$\leq C\|\widetilde{v} - v\|_X\ \|w\|_X\ \|\psi\|_Y,$$

where we have used the Lipschitz continuity of f' and Sobolev's imbedding theorem. Thus, (2.3) is satisfied. Moreover, for $\psi \in Y$, and recalling the definition of F by (3.1a) we observe

$$| < P[\,[F(\widetilde{v}) - F(u)]\,], \psi > | \leq \int_0^T |(\widetilde{v} - u, \Delta\psi)|\ dt$$

$$+ \int_0^T |(f(\widetilde{v}) - f(u), \psi)|\ dt$$

$$\leq \Big\{ \|\widetilde{v} - u\|_{L^\infty((0,T);L^2(\Omega))}$$

$$+ \|f(\widetilde{v}) - f(u)\|_{L^\infty((0,T);H^{-2}(\Omega))} \Big\} \|\psi\|_Y\ .$$

Therefore, using the approximation properties of the interpolant $\widetilde{v}$, [Th], we have

$$\|P[\,F(\widetilde{v}) - F(u)\,]\|_{Y'} \leq \|\widetilde{v} - u\|_{L^\infty((0,T);L^2(\Omega))} + \|f(\widetilde{v}) - f(u)\|_{L^\infty((0,T);H^{-2}(\Omega))}$$

$$\leq Ck^{q+1} \|u^{(q+1)}\|_{L^\infty((0,T);L^2(\Omega))}$$

and, in view of Lemma 3.1, we easily conclude that (2.4) is satisfied.

We have thus established our main result in this section:

Theorem 3.1. *Let C_β be as in Lemma 3.1. There exists a positive k_0 such that for $k \leq k_0$ there exists a locally unique solution u_k of (3.2) satisfying*

$$\|u_k - \widetilde{v}\|_X \leq \frac{2}{C_\beta} \Big(\|\widetilde{v} - u\|_X + \|f(\widetilde{v}) - f(u)\|_{L^\infty((0,T);H^{-2}(\Omega))} \Big)$$

and

$$\|u - u_k\|_{L^\infty((0,T);L^2(\Omega))} \leq CC_\beta^{-1} \max_n \Big(k_n^{q+1} \|u^{(q+1)}\|_{L^\infty(I_n;L^2(\Omega))} \Big).$$

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4. Extensions–Remarks

4.1 Fully discrete analysis. The same technique can be applied in the fully discrete (with space discretization) case. The analysis will be more technical and in addition one has to use mesh dependent norms in the space variable as well, as in [MB], see also [BO], [BOP]. We will not present this case in this note.

4.2 Nonlinear parabolic problems. If one considers nonlinear parabolic problem as in (1.1), (3.1) with nonlinearity in the principal part,

$$F(u) = -\operatorname{div}(a(u)\nabla u) - f(u),$$

then similar difficulties as in [PR] arise. In particular, if, e.g., we work with the spaces of Section 3, $DF(v)$ in (2.3) is not even well defined. One possibility in this case is to follow the ideas in [PR] and to finally derive estimates in spaces of the form $L^\infty(W^{1,p})$. An alternative however is provided in *the fully discrete case* by the use of inverse inequalities in space. In fact, in this case one can check that choosing the fully discrete analogs of the norms of Section 3, cf. [MB], and applying the theory of Section 2 in the discrete setting, $DF_h(\widetilde{v}), DF_h(v)$ are well defined but C_γ in (2.3) will grow like $C\underline{h}^{-1}$ as the minimum spatial mesh size $\underline{h} \to 0$. Therefore, the verification of (2.4) will require a mesh condition of the form $(h^r + k^{p+1})\underline{h}^{-1}$ small, r being the optimal order provided by the space discretization.

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