EXPLICIT FINITE ELEMENT ERROR ESTIMATES FOR NONHOMOGENEOUS NEUMANN PROBLEMS

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Abstract. The paper develops an explicit a priori error estimate for finite element solution to nonhomogeneous Neumann problems. For this purpose, the hypercircle equation over finite element spaces is constructed and the explicit upper bound of the constant in the trace theorem is given. Numerical examples are shown in the final section, which implies the proposed error estimate has the convergence rate as 0.5.

Keywords: Finite element methods; nonhomogeneous Neumann problems; explicit error estimates

MSC 2010: 65N15, 65N30

1. INTRODUCTION

The Steklov type differential equation problem involves the Neumann boundary conditions. It models various physical phenomenon, for example, the vibration modes of a structure in contact with an incompressible fluid [1], the antiplane shearing on a system of collinear faults under slip-dependent friction law [8]. There is wide literature on numerical schemes to solve this type of problems by using for example, finite element method (FEM); see [6, 14]. Also, the Steklov type eigenvalue problem is a fundamental problem in mathematics. For example, the optimal constant appearing in the trace theorem for Sobolev spaces is given by the smallest eigenvalue of a Steklov type eigenvalue problem raised to the power $-\frac{1}{2}$; see e.g., [19]. Efforts have
been made on bounding eigenvalues by using conforming or non-conforming FEMs; see [13, 21].

Most of the existing literature focuses on the convergence analysis of discrete solution, while there has been very rare work on the explicit bound of the solution error. Recently, in the newly developed field of verified computing, the quantitative error estimate (e.g., explicit values of error) is desired. For example, the explicit values or bounds of the error constants are required in solution verification of nonlinear partial differential equations; see, e.g., [20].

In this paper, we apply the finite element method to solve the Steklov type differential equation and provide a priori error estimate for the FEM solution. The main idea in developing a priori error estimation can be regarded as a direct extension of the one proposed by Liu in [18], where the a priori error estimation is constructed by using hypercircle equation for homogeneous boundary conditions. Such ideas can be further tracked back to the one of Kikuchi in [11], where a posteriori error estimation is considered. This a priori estimate can be used for bounding eigenvalue under the framework proposed by [15] and it will be the topic of a forthcoming paper.

The rest of this paper is organized as follows. In section 2, we describe the problem to be considered. In section 3, we construct the hypercircle equations over FEM spaces, based on which we deduce computable error estimates. In section 4, we discuss the constant appearing in the trace theorem and propose the explicit a priori error estimate for nonhomogeneous Neumann problems. In section 5, the computation results are presented.

2. Preliminaries

Throughout this paper, we use the standard notation (see, e.g., [3]) for the Sobolev spaces $H^m(\Omega)$ ($m > 0$). The Sobolev space $H^0(\Omega)$ coincides with $L^2(\Omega)$. Denote by $\|v\|_{L^2}$ or $\|v\|_0$ the $L^2$ norm of $v \in L^2(\Omega)$; $|v|_{H^m(\Omega)}$ and $\|v\|_{H^m(\Omega)}$ the seminorm and norm in $H^m(\Omega)$, respectively. Symbol $(\cdot, \cdot)$ denotes the inner product in $L^2(\Omega)$ or $(L^2(\Omega))^2$. The space $H(\text{div}, \Omega)$ is defined by

$$H(\text{div}, \Omega) := \{q \in (L^2(\Omega))^2 \mid \text{div } q \in L^2(\Omega)\}.$$ 

We are concerned with the following model problem

\begin{equation}
\begin{cases}
-\Delta u + u = 0, & \text{in } \Omega, \\
\frac{\partial u}{\partial n} = f, & \text{on } \Gamma = \partial \Omega,
\end{cases}
\end{equation}

where $\Omega \subset \mathbb{R}^2$ is a bounded polygonal domain, $\frac{\partial}{\partial n}$ is the outward normal derivative on boundary $\partial \Omega$. 

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A weak formulation of the above problem is to find \( u \in V = H^1(\Omega) \) such that

\[
(2.2) \quad a(u, v) = b(f, v) \quad \forall v \in V
\]

where

\[
a(u, v) = \int_{\Omega} (\nabla u \nabla v + uv) \, dx, \quad b(f, v) = \int_{\partial\Omega} f \, v \, ds.
\]

Also, define \( \|u\|_h = b(u, u)^{1/2} \).

We also have the following regularity result for the solution of problem (2.1); see, for example, [10].

**Lemma 2.1.** If \( f \in L^2(\partial\Omega) \), then \( u \in H^{1+\frac{\omega}{2}}(\Omega) \); if \( f \in H^{1+\frac{\omega}{2}}(\partial\Omega) \), then \( u \in H^{1+r}(\Omega) \); here, \( r \in (\frac{1}{2}, 1] \), especially \( r = 1 \) when \( \Omega \) is convex and \( r < \frac{\omega}{2} \) (with \( \omega \) being the largest inner angle of \( \Omega \)) otherwise.

**Finite element approximation.** Let \( T_h \) be a shape regular triangulation of the domain \( \Omega \). For each element \( K \in T_h \), denote by \( h_K \) the longest edge length of \( K \) and define the mesh size \( h \) by

\[
h := \max_{K \in T_h} h_K.
\]

Define by \( E_h \) the set of edges of the triangulation and \( E_{h,\Gamma} \) the set of edges on the boundary of \( \Omega \). The finite element space \( V^h(\subset V) \) consists of piecewise linear and continuous functions. Assume that \( \dim(V^h) = n \). The conforming finite element approximation of (2.2) is defined as follows: Find \( u_h \in V^h \) such that

\[
(2.3) \quad a(u_h, v_h) = b(f, v_h) \quad \forall v_h \in V^h.
\]

In this paper, the following classical finite element spaces will also be used in constructing the a priori estimate.

(i) Piecewise constant function spaces \( X^h \) and \( X^{h}_{\Gamma} \) are defined as:

\[
X^h := \{ v \in L^2(\Omega) \mid v \text{ is constant on each element } K \text{ of } T_h \}
\]

\[
X^{h}_{\Gamma} := \{ v \in L^2(\Gamma) \mid v \text{ is constant on each edge } e \in E_{h,\Gamma} \}.
\]

(ii) Raviart-Thomas FEM space \( W^h \):

\[
W^h := \{ p_h \in H(\text{div } , \Omega) \mid p_h = (a_K + c_Kx, b_K + c_Ky) \text{ in } K \in T_h \}
\]

where \( a_K, b_K, c_K \) are constants on element \( K \).

The space \( W^h_{f_h} \) is a shift of \( W^h \) corresponding to \( f_h \in X^h_{\Gamma} \):

\[
W^h_{f_h} := \{ p_h \in W^h \mid p_h \cdot n = f_h \in X^h_{\Gamma} \text{ on } \Gamma \}
\]
3. Hypercircle Equations

In this section, we first present two hypercircle equations which can be used to facilitate the error estimate.

Consider the boundary value problem:

\[
\begin{align*}
-\Delta u + \alpha u &= g & \text{in } \Omega, \\
\frac{\partial u}{\partial n} &= f & \text{on } \Gamma,
\end{align*}
\]

with \(\alpha\) being a positive constant and \(g \in L^2(\Omega)\). A weak formulation of the above problem is to find \(u \in V = H^1(\Omega)\) such that

\[
\int_\Omega (\nabla u \nabla v + \alpha uv) \, dx = \int_\Omega gv \, dx + b(f, v) \quad \forall v \in V
\]

Corresponding to problem (3.1), the following hypercircle equation holds; see, e.g., page 185 of [5].

**Theorem 3.1.** Let \(u\) be solution to problem (3.2). For \(v \in H^1(\Omega)\) and \(v = 0 \text{ on } \Gamma\), suppose that \(\sigma \in H(\text{div}, \Omega)\) satisfies

\[
\sigma \cdot \mathbf{n} = f \text{ on } \Gamma \quad \text{and} \quad \text{div} \sigma + g = \alpha v.
\]

Then, we have,

\[
||\nabla(u - v)||^2_0 + ||\nabla u - \sigma||^2_0 + 2\alpha ||u - v||^2_0 = ||\nabla v - \sigma||^2_0
\]

**Proof.** The expansion of \(||\nabla v - \sigma||^2 = ||(\nabla v - \nabla u) + (\nabla u - \sigma)||^2\) tells that

\[
||\nabla v - \sigma||^2 = ||\nabla v - \nabla u||^2_0 + ||\nabla u - \sigma||^2_0 + 2(\nabla u - \sigma, \nabla(v - u)).
\]

Let \(w := v - u\). From the definition of \(u\) in (3.2), we have

\[
(\nabla u, \nabla w) = b(f, w) + \int_\Omega (g - \alpha u) \, w \, dx.
\]

Also, by applying Green’s theorem to the term with \(\sigma\), we have

\[
(\sigma, \nabla w) = \int_{\partial \Omega} (\sigma \cdot n) \, w \, ds - \int_\Omega \text{div} \sigma \, w \, dx = b(f, w) - \int_\Omega (\alpha v - g) \, w \, dx.
\]

By taking (3.4) + (3.5), we have \((\nabla u - \sigma, \nabla(v - u)) = \alpha ||v - u||^2_0\), which leads to the conclusion of this theorem. \(\Box\)

\(1\)The boundary condition can be extended to mixed one. For example, \(\Omega = \Gamma_1 \cup \Gamma_2, \partial u/\partial n = f_1\) on \(\Gamma_1\), \(u = f_2\) on \(\Gamma_2\).
However, it is usually difficult to construct $\sigma$ such that $\text{div}\sigma + g = \alpha v$ hold for general $v$ and $g$. Below, we establish revised hypercircle equation over finite element spaces. As a preparation, let us introduce two projection operators: $\pi_h$ and $\pi_{h,\Gamma}$.

- For $g \in L^2(\Omega)$, define the projection $\pi_h$: $L^2(\Omega) \mapsto X^h$, such that,

$$ (g - \pi_h g, v_h) = 0 \quad \forall v_h \in X^h. $$

The error estimate for $\pi_h$ is given by

$$ \|g - \pi_h g\|_0 \leq C_0 h |g|_{H^1(\Omega)} \quad \forall g \in H^1(\Omega). \tag{3.6} $$

Here $C_0 := \max_{K \in T_h} C_0(K)/h$ depends on the triangulation and has an explicit upper bound. For example, In \cite{13, 17}, it is shown that the optimal constant is given by $C_0(K) = h_K/j_{1,1}$, where $j_{1,1} \approx 3.83171$ denotes the first positive root of the Bessel function $J_1$. Upper bounds of $C_0$ for concrete triangles can be found in, e.g., \cite{12, 10, 17}.

- For $f \in L^2(\Gamma)$, define the projection $\pi_{h,\Gamma}$: $L^2(\Gamma) \mapsto X^h_\Gamma$,

$$ b(f - \pi_{h,\Gamma} f, v_h) = 0 \quad \forall v_h \in X^h_\Gamma. $$

**Theorem 3.2.** Given $f_h \in X^h_\Gamma$, let $\bar{u} \in V$ and $\bar{u}_h \in V^h$ be solutions to the following variational problems, respectively:

$$ a(\bar{u}, v) = b(f_h, v) \quad \forall v \in V; \tag{3.7} $$

$$ a(\bar{u}_h, v_h) = b(f_h, v_h) \quad \forall v_h \in V^h. \tag{3.8} $$

Then, for $p_h \in W^h_{f_h}$ satisfying $\text{div} p_h = \pi_h \bar{u}_h$, we have the following revised hypercircle equation:

$$ \|\nabla \bar{u}_h - p_h\|_{L^2}^2 = \|\bar{u} - \bar{u}_h\|_{H^1(\Omega)}^2 + \|\nabla \bar{u} - p_h\|_{L^2}^2 + \|\bar{u} - \bar{u}_h\|_{L^2}^2 + 2((\pi_h - I)(\bar{u} - \bar{u}_h), (\pi_h - I)\bar{u}_h), $$

where $I$ is the identity operator.

**Proof.** Rewriting $\nabla \bar{u}_h - p_h$ by $(\nabla \bar{u}_h - \nabla \bar{u}) + (\nabla \bar{u} - p_h)$, we have

$$ \|\nabla \bar{u}_h - p_h\|_{L^2}^2 = \|\nabla \bar{u}_h - \nabla \bar{u}\|_{L^2}^2 + \|\nabla \bar{u} - p_h\|_{L^2}^2 + 2(\nabla \bar{u}_h - \nabla \bar{u}, \nabla \bar{u} - p_h). $$

Notice that

$$ (\nabla \bar{u}_h - \nabla \bar{u}, \nabla \bar{u} - p_h) = (\bar{u}_h - \bar{u}, -\bar{u} + \pi_h(\bar{u}_h)) $$

$$ = (\bar{u}_h - \bar{u}, -\bar{u} + \bar{u}_h - \pi_h(\bar{u}_h)) = \|\bar{u}_h - \bar{u}\|_{L^2}^2 + (\bar{u}_h - \bar{u}, -\bar{u}_h + \pi_h(\bar{u}_h)). $$

Thus, from the definition of $\pi_h$ we get the conclusion. \qed
The following theorem gives computable error estimate for $f_h \in X_h^h$.

**Theorem 3.3.** Given $f_h \in X_h^h$, let $\tilde{u} \in V$ and $\tilde{u}_h \in V^h$ be solutions to (3.7) and (3.8) respectively. Then, the following computable error estimate holds:

$$\|\tilde{u} - \tilde{u}_h\|_{H^1(\Omega)} \leq \kappa_h \|f_h\|_b.$$  

Here, $\kappa_h$ is defined by

$$\kappa_h := \max_{f_h \in X_h^h(\Omega)} \frac{Y(f_h, p_h, \beta)}{\|f_h\|_b}$$

where

$$Y^2(f_h, p_h, \beta) := (2 + \beta + 1/\beta)(C_0 h)^4 \|\nabla \tilde{u}_h\|_0^2 + (1 + 1/\beta)\|\nabla \tilde{u}_h - p_h\|_0^2 \forall \beta > 0$$

and $p_h \in W_h$ satisfies $\text{div } p_h = \pi_h \tilde{u}_h$.

**Proof.** From the hypercircle equation and (3.6), we get

$$\|\tilde{u} - \tilde{u}_h\|_{H^1(\Omega)} \leq \|\nabla \tilde{u}_h - p_h\|_0^2 - 2((\pi_h - I)\tilde{u} - \tilde{u}_h, (\pi_h - I)\tilde{u}_h)$$

$$\leq \|\nabla \tilde{u}_h - p_h\|_0^2 + 2C_0 h \|\nabla (\tilde{u} - \tilde{u}_h)\|_0 \cdot \|\pi_h \tilde{u}_h\|_0$$

$$\leq \|\nabla \tilde{u}_h - p_h\|_0^2 + 2(2C_0 h)^2 \|\nabla (\tilde{u} - \tilde{u}_h)\|_0 \|\nabla \tilde{u}_h\|_0$$

(3.9)

Define $x := \|\tilde{u} - \tilde{u}_h\|_{H^1(\Omega)}$, $A := 2C_0 h \|\nabla \tilde{u}_h\|_0$, $B := \|\nabla \tilde{u}_h - p_h\|_0$. By solving the inequality $x^2 \leq B^2 + Ax$, one can easily deduce that

$$\|\tilde{u} - \tilde{u}_h\|_{H^1(\Omega)} \leq Y(f_h, p_h, \beta)$$

(3.10)

for any $\beta > 0$. By further varying $f_h$ in $X_h^h$, we draw the conclusion about $\kappa_h$. $\square$

**Remark 3.1.** The selection of $p_h$ in Theorem 3.3 is not unique. A proper $p_h$ will be determined in Sec. 4.3. In practical computation, since the first term in $Y(f_h, p_h, \beta)$ has higher order convergence, we can take $\beta > 1$ to have a smaller value of $\kappa_h$.

4. Explicit A Priori Error Estimates

4.1. Trace Theorem. This section is devoted to provide the explicit bound for the constant in the trace theorem.

Let us follow the method in [2] to show the explicit value of constants related to trace theorem.
**Theorem 4.1.** Let $e$ be an edge of triangle element $K$. Given $u \in V_e(K)$, we have the following trace theorem

$$\|u\|_{L^2(e)} \leq 0.574 \sqrt{\frac{|e|}{|K|}} h_K |u|_{H^1(K)},$$

where $V_e(K) := \{v \in H^1(K) \mid \int_e v ds = 0\}$. 

**Proof.** Suppose $P_1, P_2, P_3$ to be the vertices of $K$ and $e := P_1P_2$. For any $u \in H^1(K)$, the Green theorem leads to

$$\int_K ((x, y) - P_3) \cdot \nabla (u^2) dK = \int_K ((x, y) - P_3) \cdot n u^2 ds - \int_K 2u^2 dK.$$

For the term $((x, y) - P_3) \cdot n$, we have

$$((x, y) - P_3) \cdot n = \begin{cases} 0, & \text{on } P_1P_3, \ P_2P_3, \\ 2|K|/|e|, & \text{on } e. \end{cases}$$

Thus,

$$2\frac{|K|}{|e|} \int_e u^2 ds = \int_K 2u^2 dK + \int_K ((x, y) - P_3) \cdot \nabla (u^2) dK$$

$$\leq \int_K 2u^2 dK + 2h_K \int_K |u| |\nabla u| dK$$

$$\leq 2\|u\|_{0,K}^2 + 2h_K \|u\|_{0,K} \|\nabla u\|_{0,K}$$

Since $u \in V_e(K)$, we have

$$\int_e u^2 ds \leq \int_e (u - \pi_h u)^2 ds \leq \frac{|e|}{|K|} (\|u - \pi_h u\|_{0,K}^2 + h_K \|u - \pi_h u\|_{0,K} \|\nabla u\|_{0,K})$$

By further applying the estimation of $\pi_h$ in [3.6], we have

$$\|u\|_{L^2(e)} \leq \sqrt{1/3.8317^2 + 1/3.8317} \sqrt{\frac{|e|}{|K|}} h_K \|\nabla u\|_{0,K} \leq 0.574 \sqrt{\frac{|e|}{|K|}} h_K \|\nabla u\|_{0,K}$$

$$\square$$

**Remark 4.1.** Almost the same result is shown in [2], where general $n$ dimensional element is considered. Since a sharper bound for $\pi_h$ is utilized here, the constant 0.574 obtained in Theorem 4.1 is smaller than the one in [2] (about 0.648).

**Remark 4.2.** Numerical computations indicate that when the lengths of two edges $P_1P_3$, $P_2P_3$ are fixed as $h$, the constant $C$ in the estimate $\|u\|_e \leq Ch \|\nabla u\|_{0,K} \forall u \in V_e(K)$ will tend to 0 when the length of the third edge $e := P_1P_2$ tends to 0. However, this behavior of the constant $C$ cannot be deduced from Theorem 4.1.
4.2. Explicit A Priori Error Estimates.

**Theorem 4.2.** Let $u$ and $\tilde{u}$ be solutions to (2.2) and (3.7), respectively, with $f_h := \pi_{h,\Gamma} f$. Then, the following error estimate holds:

$$
\|u - \tilde{u}\|_{H^1(\Omega)} \leq C_1(h) \|(I - \pi_{h,\Gamma}) f\|_b.
$$

where $C_1(h) = \max_{e \in E_{h,\Gamma}} \{0.574 \sqrt{|e|/h_K}\}$.

**Proof.** Setting $v = u - \tilde{u}$ in (2.2) and (3.7), we have

$$
a(u - \tilde{u}, u - \tilde{u}) = b(f - f_h, u - \tilde{u}) = b((I - \pi_{h,\Gamma}) f, (I - \pi_{h,\Gamma})(u - \tilde{u})).
$$

From the Schwartz inequality and Theorem 4.1, we get

$$
\|u - \tilde{u}\|_{H^1(\Omega)}^2 \leq \|(I - \pi_{h,\Gamma}) f\|_b \|(I - \pi_{h,\Gamma})(u - \tilde{u})\|_b \\
\leq C_1(h) \|(I - \pi_{h,\Gamma}) f\|_b \|u - \tilde{u}\|_{H^1(\Omega)}
$$

which implies the conclusion. □

Now, we are ready to formulate and prove the explicit a priori error estimate.

**Theorem 4.3.** Let $u$ and $u_h$ be solutions to (2.2) and (2.3), respectively. Then, the following error estimates hold:

(4.2) \[ \|u - u_h\|_{H^1(\Omega)} \leq M_h \|f\|_b \]

(4.3) \[ \|u - u_h\|_b \leq M^2_h \|f\|_b \]

with $M_h := \sqrt{(C_1(h))^2 + \kappa_h^2}$.

**Proof.** The estimation in (4.2) can be obtained by applying Theorems 3.3 and 4.2

$$
\|u - u_h\|_{H^1(\Omega)} \leq \|u - \tilde{u}\|_{H^1(\Omega)} + \|\tilde{u} - u_h\|_{H^1(\Omega)} \\
\leq C_1(h) \|(I - \pi_{h,\Gamma}) f\|_b + \kappa_h \|f_h\|_b \\
\leq \sqrt{(C_1(h))^2 + \kappa_h^2 \|f\|_b}.
$$

The error estimate (4.3) can be obtained by the Aubin–Nitsche duality technique. □
Remark 4.3. The result \(4.2\) of Theorem 4.3 provides an explicit a priori error estimation for the FEM solutions, which is based on the a posteriori error estimation in \(3.10\). Notice that in \(3.10\), by taking any explicit \(p_h\) and \(\beta\), we have the following explicit a posteriori bound for the FEM solution.

\[
\|u - u_h\|_{H^1(\Omega)} \leq C_1(h)\|(I - \pi_h, \Gamma)f\|_b + Y(f_h, p_h, \beta).
\]

Similar results about a posteriori error estimation can be found in \([1, 2, 11]\): In \([1, 11]\), the homogeneous Dirichlet boundary condition is considered; In \([2]\), the non-homogeneous Neumann boundary condition is considered and \(4.4\) can be regarded as a special case of \([2]\).

4.3. Computation of \(\kappa_h\). The quantity \(\kappa_h\) is evaluated in two steps.

First, for fixed \(f_h\), we deduce explicit forms of \(\tilde{u}_h \in V^h\) and \(p_h \in W^h\), which appear in the definition of \(Y(f_h, p_h, \beta)\). According to the standard theories of the conforming FEM and the Raviart-Thomas FEM; see, e.g., \([7]\), we solve the following two problems:

(a) Find \(\tilde{u}_h \in V^h\) such that

\[
a(\tilde{u}_h, v_h) = b(f_h, v_h) \quad \forall v_h \in V^h.
\]

(b) Let \(\tilde{u}_h\) be the solution of (a). Find \(p_h \in W^h_{f_h}\) and \(\rho_h \in X^h\), \(c \in \mathbb{R}\) such that

\[
\begin{cases}
(p_h, \tilde{p}_h) + (\rho_h, \text{div} \tilde{p}_h) + (\rho_h, d) = 0 & \forall \tilde{p}_h \in W^h_0, \forall d \in \mathbb{R},
(	ext{div} p_h, q_h) + (c, q_h) = (\pi_h(\tilde{u}_h), q_h) & \forall q_h \in X^h,
\end{cases}
\]

where \(W^h_0 := \{p_h \in W^h \mid p_h \cdot n = 0 \in X^h_\Gamma\} \).

Notice that the solution \(p_h\) of (b) is depending on \(f_h\). Let us rewrite \(Y(f_h, p_h, \beta)\) as \(Y(f_h, \beta)\). Second, we find \(f_h\) that maximizes the value of \(Y(f_h, \beta)\) by solving an eigenvalue problem. By using the solutions of (a) and (b), \(Y(f_h, \beta)\) and \(\|f_h\|_b\) can be formulated by

\[
Y^2(f_h, \beta) = x^T Ax \quad \text{and} \quad \|f_h\|_b^2 = x^T B x.
\]

where \(x\) is the coefficient vector of \(f_h\) with respect to the basis of \(X^h_\Gamma\) and \(A, B\) are symmetric matrices to be determined upon the selection of basis of FEM spaces. Thus, the value of \(\kappa^2_h\) is given by the maximum eigenvalue of the problem

\[
Ax = \lambda B x.
\]

For detailed solution of this eigenvalue problem, we refer to \([18]\), where an analogous problem is described.
5. Numerical Examples

In this section, several numerical tests are presented. The constant $\kappa_h$ is computed for problem (2.1) and four different domains. For each domain a sequence of uniformly refined finite element meshes is considered. If $\kappa_{2h}$ and $\kappa_h$ are computed on two consecutive meshes then the convergence rate is estimated numerically as

$$\kappa_h\text{-rate} := \log(\kappa_{2h}/\kappa_h)/\log 2.$$ 

5.1. The unit square. We consider the problem (2.1) on the unit square domain $\Omega = (0, 1) \times (0, 1)$. In the numerical experiment, we set $\beta = 0.1, 1, 10, 100$ and 1000. The dependency of $\kappa_h$ on $\beta$ is displayed in Figure 1, which illustrates that larger $\beta$ gives smaller $\kappa_h$. However, the definition of $Y(f_h, \beta)$ clearly shows that $\beta$ cannot be too large.

Computed quantities $\kappa_h$, $C_1(h)$, and $M_h$ for the case $\beta = 100$ are shown in Table 1. The estimated convergence rate of $\kappa_h$, denoted by $\kappa_h$-rate, is close to 0.5.

| $h$    | $\kappa_h$ | $C_1(h)$ | $M_h$ | $\kappa_h$-rate |
|--------|------------|----------|-------|-----------------|
| $\sqrt{2}/4$ | 0.4143    | 0.574    | 0.7079 | -               |
| $\sqrt{2}/8$ | 0.2973    | 0.4059   | 0.5031 | 0.4788         |
| $\sqrt{2}/16$ | 0.2110   | 0.2870   | 0.3562 | 0.4947         |
| $\sqrt{2}/32$ | 0.1493   | 0.2029   | 0.2519 | 0.4990         |

5.2. Right triangle, equilateral triangle, and the L-shape domain. In this example, three domains are considered, namely, the isosceles right triangle with unit legs, the unit equilateral triangle, and the L-shaped domain $\Omega = (0, 1) \times (0, 1) \setminus [1/2, 1] \times [1/2, 1]$. The results for $\beta = 100$ are displayed in Tables 2-4, respectively. For all domains the convergence rate of $\kappa_h$ is close to 0.5.

6. Conclusion

In this paper, by applying the technique of the hypercircle equation, we successfully construct the explicit a priori error estimate for the FEM solution of nonhomogeneous Neumann problems. By following the framework proposed by the second author in [15], the a priori error estimate obtained here can be used in bounding eigenvalues of the Steklov type eigenvalue problems. The expected rate of convergence of $M_h$ is 1 in case the solution is smooth enough. In this paper, only the $H^1$
Figure 1. The dependence of $\kappa_h$ on $\beta$ (unit square)

| $\beta$  | $\kappa_h$ | $C_1(h)$ | $M_h$ | $\kappa_h$- rate |
|---------|------------|----------|-------|-----------------|
| 0.1     | 0.4448     | 0.6826   | 0.8147| -               |
| 1       | 0.3107     | 0.4827   | 0.5741| 0.5176          |
| 10      | 0.2059     | 0.3133   | 0.4059| 0.5000          |
| 100     | 0.1354     | 0.2176   | 0.2870| 0.4995          |

Table 2. Computed quantities for the isosceles right triangle and $\beta = 100$

| $\beta$  | $\kappa_h$ | $C_1(h)$ | $M_h$ | $\kappa_h$- rate |
|---------|------------|----------|-------|-----------------|
| 1       | 0.3783     | 0.4361   | 0.5773| -               |
| 1/8     | 0.2696     | 0.3084   | 0.4096| 0.4887          |
| 1/16    | 0.1909     | 0.2181   | 0.2898| 0.4980          |
| 1/32    | 0.1350     | 0.1542   | 0.2049| 0.4999          |

Table 3. Computed quantities for the equilateral triangle and $\beta = 100$

| $\beta$  | $\kappa_h$ | $C_1(h)$ | $M_h$ | $\kappa_h$- rate |
|---------|------------|----------|-------|-----------------|
| 1       | 0.3783     | 0.4361   | 0.5773| -               |
| 1/8     | 0.2696     | 0.3084   | 0.4096| 0.4887          |
| 1/16    | 0.1909     | 0.2181   | 0.2898| 0.4980          |
| 1/32    | 0.1350     | 0.1542   | 0.2049| 0.4999          |

regularity is required in the analysis, and both the theoretical results, see Theorem 4.2, and numerical tests confirm the suboptimal convergence rate 0.5 for $M_h$ as well
Table 4. Computed quantities for the L-shape domain and $\beta = 100$

| $h$   | $\kappa_h$ | $C_1(h)$ | $M_h$  | $\kappa_h$- rate |
|-------|-------------|----------|--------|-------------------|
| $\sqrt{2}/4$ | 0.4872     | 0.574    | 0.7529 | -                 |
| $\sqrt{2}/8$  | 0.3432     | 0.4059   | 0.5315 | 0.5055            |
| $\sqrt{2}/16$ | 0.2439     | 0.2870   | 0.3766 | 0.4928            |
| $\sqrt{2}/32$ | 0.1734     | 0.2029   | 0.2669 | 0.4922            |

as $\kappa_h$. It is an interesting problem that whether the rate of convergence can be improved or not, for general $f \in L_2(\partial\Omega)$.

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