SUPERCLOSENESS ANALYSIS AND POLYNOMIAL PRESERVING RECOVERY FOR A CLASS OF WEAK GALERKIN METHOD

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Abstract. In this paper, we analyze convergence and supercloseness properties of a class of weak Galerkin (WG) finite element methods for solving second-order elliptic problems. It is shown that the WG solution is superclose to the Lagrange type interpolation using Lobatto points. This supercloseness behavior is obtained through some newly designed stabilization terms. A post-processing technique using the polynomial preserving recovery (PPR) is introduced for WG approximation. Superconvergence analysis is carried out for the PPR approximation. Numerical examples are provided to verify our theoretical results.

Key words. second-order elliptic equations, supercloseness, polynomial preserving recovery, weak Galerkin method.

AMS subject classifications. Primary, 65N30, 65N15, 65N12; Secondary, 35J50, 35B45

1. Introduction. The weak Galerkin (WG) finite element methods (FEM) refer to a new class of finite element discretization for solving partial differential equations (PDE). In the WG method, classical differential operators are replaced by generalized differential operators as distributions. Unlike the classical FEM that impose continuity in the approximation space, the WG methods enforce the continuity weakly in the formulation using generalized weak derivatives and parameter-free stabilizers. The WG methods are naturally extended from the standard FEM, and are more advantageous over FEM in several aspects. For instance, high order WG spaces are usually more convenient to construct than conforming FEM spaces since there is no continuity requirement on the approximation spaces. Also, the relaxation of the continuity requirement enables easy implementation of WG methods on polygonal meshes.

The first WG method was introduced in [24] for the second-order elliptic equation,
in which the $H(div)$ finite elements such as Raviart Thomas elements are used to approximate weak gradients. Later in [15, 25], WG methods following the stabilization approach were introduced, which can be applied on polygonal meshes. This new stabilized WG discretization has been applied to many classical PDE models, such as elliptic interface problems [13], the Maxwell equation [17], Brinkman equation [14, 26], and biharmonic equation [18, 27].

It is well known that superconvergence is an important and desirable mathematical property of numerical methods for solving PDEs. The superconvergence phenomenon means the convergence rate at certain points is higher than the optimal global convergence rate of numerical solutions. Due to its wide application, superconvergence has been extensively studied in the past decades, see for example [1, 2, 3, 6, 10, 11, 20, 23]. There are also some literature on superconvergence analysis for WG methods. For instance, in [24], the error estimate revealed a superconvergence for the WG approximation (without stabilization) on simplicial meshes. In [9], superconvergence of the WG methods with stabilization are obtained by $L^2$ projection methods.

One goal of this article is to analyze the supercloseness property of a class of WG method with generalized stabilizers. Unlike the stabilizer introduced in [15], there is a fine-tune parameter in our new stabilizer (2.4), and it reduces to the standard stabilizer when the parameter $\alpha = 1$. We will show that this new parameter plays a critical role in the analysis for supercloseness. To be more specific, we show that the new WG solutions are superclose to a Lagrange type interpolation of the exact solution.

Another focus of this article is to develop an efficient post-processing technique of WG methods which leads to a better approximation of the gradient of solution. We adopt the polynomial preserving recovery (PPR) technique [19, 29, 30] in our post-processing. The main idea of PPR is to construct a higher-order polynomial locally around each node based on current numerical solution. Unlike the standard FEM approximation which is a continuous function, WG solution is discontinuous across the boundary of elements; hence, there can be multiple values associated with a single node. Consequence, we will need to introduce an appropriate weighted average to unify these values before applying the standard PPR scheme. The analysis of superconvergence of PPR scheme relies heavily on the aforementioned supercloseness property.

The rest of the paper is organized as follows. In Section 2, we introduce the definition of weak functions/derivatives, and present the WG method for the model second order elliptic equation. In Section 3, we describe a Lagrange type interpolation operator which is used in the supercloseness analysis. In Section 4, we present the error estimation for supercloseness. Section 5 is devoted to the construction of the PPR operator for WG solutions. In Section 6, we present the superconvergence analysis
for PPR scheme. In Section 7, we provide some numerical experiments.

2. The WG method. In this paper, we consider the following second-order elliptic problem with homogeneous Dirichlet boundary condition as a model problem:

\[-\Delta u = f, \quad \text{in } \Omega,\]
\[u = 0, \quad \text{on } \partial \Omega,\]  \hspace{1cm} (2.1)

where \( \Omega \subset \mathbb{R}^2 \) is an open rectangular domain or a union of rectangular domains.

The weak formulation for (2.1) can be written as: find \( u \in H^1_0(\Omega) \) such that

\[(\nabla u, \nabla v) = (f, v), \quad v \in H^1_0(\Omega),\]  \hspace{1cm} (2.2)

where \((\cdot, \cdot)\) is the \(L^2\)-inner product, and \( H^1_0(\Omega) \) is a subspace of Sobolev space \( H^1(\Omega) = \{v : v \in L^2(\Omega), \nabla v \in [L^2(\Omega)]^2\} \) with vanishing boundary value.

Let \( T_h \) be a shape-regular rectangular mesh of domain \( \Omega \). For each element \( T \in T_h \), denote by \( h_T \) the diameter of \( T \). The mesh size of \( T_h \) is defined as \( h = \max_{T \in T_h} h_T \).

Denote by \( E_h \) the set of all edges in \( T_h \) and \( E_h^0 = E_h \setminus \partial \Omega \) the set of all interior edges in \( T_h \). Let \( Q_k(T) \) be a set of polynomials that the orders of \( x \) and \( y \) are no more than \( k \). Define

\[ Q_k = \{v : v|_T \in Q_k(T), \forall T \in T_h\}. \]

Define the space of weak function on every element \( T \) with

\[ V(T) = \{v = \{v_0, v_b\} : v_0 \in L^2(T), v_b \in L^2(\partial T)\}. \]

Note that \( v_0 \) and \( v_b \) are completely independent.

**Definition 2.1.** [24] Denoted by \( \nabla_w v \) the weak gradient of \( v \in V(T) \) as a linear functional in the Sobolev space \( H(\text{div}; T) = \{q \in [L^2(T)]^2 : \nabla \cdot q \in L^2(T)\} \). That is the action on any \( q \in H(\text{div}; T) \) is given by

\[ \langle \nabla_w v, q \rangle_T : = -(v_0, \nabla \cdot q)_T + \langle v_b, q \cdot n \rangle_{\partial T}, \]

where \( n \) is the unit outward normal vector on \( \partial T \).

Next we define the space \( W_r(T) \) to be

\[ W_r(T) = [Q_{r-1,r}, Q_{r,r-1}]^t, \]

where \( Q_{i,j} \) is a set of polynomials that the degree of \( x \) is no more than \( i \) and the degree of \( y \) is no more than \( j \).

**Definition 2.2.** The discrete weak gradient operator of \( v \in V(T) \), denoted by \( \nabla_{w,r,T} v \in W_r(T) \), is the unique function in \( W_r(T) \), satisfying

\[ (\nabla_{w,r,T} v, q)_T = -(v_0, \nabla \cdot q)_T + \langle v_b, q \cdot n \rangle_{\partial T}, \quad \forall q \in W_r(T), \]  \hspace{1cm} (2.3)
where \( \mathbf{n} \) is the unit outward normal vector on \( \partial T \).

Let \( V_h \) and \( W_h \) be the global WG spaces of weak functions and weak gradients as follows

\[
V_h = \{ v = \{ v_0, v_b \} : v_0|_T \in Q_k(T), v_b|_e \in P_k(e), e \subset \partial T, T \in \mathcal{T}_h \},
\]
\[
W_h = \{ q : q|_T \in W_k(T), T \in \mathcal{T}_h \}.
\]

Note that any weak function \( v \) in \( V_h \) has a single-valued component \( v_b \) on each edge \( e \in \mathcal{E}_h \). Let \( V_h^0 \) be the subspace of \( V_h \) with vanishing boundary value on \( \partial \Omega \).

For each \( v \in V_h \), the discrete weak gradient \( \nabla_{w,k} v \in W_h \) is computed piecewisely using (2.3) on each element \( T \in \mathcal{T}_h \), i.e.,

\[
(\nabla_{w,k} v)|_T = \nabla_{w,k,T} (v|_T), \quad \forall v \in V_h.
\]

For simplicity, we drop the subscript \( k \) from the notation \( \nabla_{w,k} \) in the rest of the paper.

Define the following bilinear forms

\[
s(w, v) = \sum_{T \in \mathcal{T}_h} h^{-\alpha} \langle w_0 - w_b, v_0 - v_b \rangle_{\partial T}, \quad \alpha \geq 1, \forall w, v \in V_h, \tag{2.4}
\]
\[
a_s(w, v) = (\nabla w_v, \nabla w_v)_h + s(w, v), \quad \forall w, v \in V_h, \tag{2.5}
\]

where \( (\cdot, \cdot)_h = \sum_{T \in \mathcal{T}_h} (\cdot, \cdot)_T \).

**Lemma 2.3.** The functional \( \| \cdot \| : V_h \rightarrow \mathbb{R} \) defined by

\[
\| v \|^2 = a_s(v, v), \quad \forall v \in V_h, \tag{2.6}
\]

is a norm on the space \( V_h^0 \). Moreover \( \| \cdot \| \) satisfies for any \( v \in V_h \)

\[
\sum_{T \in \mathcal{T}_h} \| \nabla v_0 \|_T \leq C\| v \|, \tag{2.7}
\]
\[
\sum_{T \in \mathcal{T}_h} h_T^{-1} \| v_0 - v_b \|_{\partial T}^2 \leq C\| v \|^2. \tag{2.8}
\]

**Proof.** It is easy to see that \( \| \cdot \| \) is a semi–norm in \( V_h^0 \). Hence, it suffices to show that \( v = 0 \) whenever \( \| v \| = 0 \). Using (2.4) and (2.5) we have

\[
0 = \| v \|^2 = a_s(v, v) = (\nabla w_v, \nabla w_v)_h + \sum_{T \in \mathcal{T}_h} h^{-\alpha} \langle v_0 - v_b, v_0 - v_b \rangle_{\partial T}.
\]

That is \( \nabla w_v = 0 \) on each \( T \in \mathcal{T}_h \), and \( v_0|_e = v_b \) on each \( e \in \mathcal{E}_h \). It follows from \( v_0|_e = v_b \) that for any \( v \in V_h^0 \),

\[
0 = (\nabla w_v, q)_T = -(v_0, \nabla \cdot q)_T + \langle v_b, q \cdot \mathbf{n} \rangle_{\partial T}
\]
\[
= (\nabla v_0, q)_T - \langle v_0 - v_b, q \cdot \mathbf{n} \rangle_{\partial T} = (\nabla v_0, q)_T.
\]
where \( q \in W_k(T) \) and \( n \) is the outward normal of \( \partial T \). Thus \( \nabla v_0 = 0 \) on each \( T \in T_h \), and \( v \) is a constant on each \( T \). Together with \( v_0|_e = v_b \), we conclude that \( v \) is a constant on the global domain \( \Omega \). The fact \( v \in V_h^0 \) implies \( v = 0 \). As a result, \( \| \cdot \| \) is a norm in space \( V_h^0 \).

Next, we let \( q = \nabla v_0 \) in (2.9) to have
\[
\| \nabla v_0 \|_T^2 = (\nabla w v, \nabla v_0)_T \leq \| \nabla w v \|_T \| \nabla v_0 \|_T.
\]
From the fact that \( \sum_{T \in T_h} \| \nabla w v \|_T \leq \| v \| \) we obtain (2.7). Then (2.8) follows from the fact that \( h \) is small and \( \alpha \geq 1 \).

**Remark 2.1.** The difference between the WG method (2.10) and the classical WG method in [15] is that the stabilizer contains a fine-tune parameter \( \alpha \). Later on, it will be shown that the parameter \( \alpha \) plays an important role in the supercloseness analysis in Section 4. Numerical experiments in Section 7 also demonstrate this feature.

**3. Interpolation operator.** This section introduces an interpolation operator that will be used later in the superconvergence analysis.

Let \( -1 = \zeta_0 < \zeta_1 < ... < \zeta_k = 1 \) be \( k + 1 \) Lobatto points on the reference interval \( \hat{e} = [-1, 1] \), which are \( k + 1 \) zeros of the Lobatto polynomial \( \omega_{k+1} \). We define a Lagrange interpolation operator \( \mathcal{I} : C^0(\hat{e}) \to P_k(\hat{e}) \) such that
\[
\mathcal{I} u(x) = \sum_{i=0}^{k} u(\zeta_i) l_i(x), \quad u \in C^0(\hat{e}),
\]
where \( l_i \) is the Lagrange interpolation associated with Lobatto points \( \zeta_i \). It can be easily verify that
\[
l_i(\zeta_j) = \delta_{ij}, \quad i, j = 0, 1, ..., k, \quad (3.2)
\]
\[
\sum_{i=0}^{k} l_i(x) = 1, \quad \forall \ x \in \hat{e}, \quad (3.3)
\]
\[
\sum_{i=0}^{k} (\zeta_i - x)^m l_i(x) = 0, \quad 1 \leq m \leq k. \quad (3.4)
\]
The properties (3.2)-(3.4) lead to the following estimate of the interpolation operator.

**Lemma 3.1.** [28] Let \( u \in H^{k+2}(\hat{e}) \), we have the following error equation
\[
u(x) - \mathcal{I} u(x) = C \omega_{k+1}(x) u^{(k+1)}(x) + R(u, x),
\]
where $C$ is a constant, $\omega_{k+1}$ is the Lobatto polynomial with order $k + 1$, and

$$R(u, x) = \sum_{i=0}^{k} l_i(x) \int_{\zeta_i}^{x} \frac{(\zeta_i - t)^{k+1}}{(k + 1)!} u^{(k+2)}(t) dt.$$  

Lemma 3.1 states that the interpolation operator $I$ preserves polynomials of order up to $k$. We composite the interpolation operators (3.1) in $x$- and $y$- directions to obtain an interpolation operator in the two dimensional domain $I_h : C^0(\Omega) \rightarrow Q_k \cap C^0(\Omega)$ such that

$$(I_h u)|_T = I_1 I_2 u|_T = I_1 \left( \sum_{i=0}^{k} u(x, \zeta_i^2) l_i(y) \right) = \sum_{j=0}^{k} \sum_{i=0}^{k} u(\zeta_j^1, \zeta_i^2) l_i(y) l_j(x),$$  

(3.5)

where $I_1, I_2$ are the interpolation operators in $x$, $y$- directions, respectively. From (3.5), it is easy to prove $I_h u \in C^0(\Omega)$. By Lemma 3.1 we have the following estimates.

**Lemma 3.2.** [28] There exists a constant $C$ such that for any $u \in H^{k+2}(\Omega)$, the following inequality holds true

$$(\nabla (u - I_h u), \nabla v) \leq C h^{k+1} |u|_{k+2} |v|_1, \quad \forall v \in Q_k.$$  

(3.6)

We also note that the interpolation operator $I_h$ and the discrete weak gradient operator we defined in (2.3) is commutative.

**Lemma 3.3.** The interpolation operator defined in (3.5) satisfies

$$(\nabla_w I_h v, q)_h = (\nabla I_h v, q)_h, \quad \forall v \in C^0(\Omega), \; q \in W_h,$$  

(3.7)

where $(\cdot, \cdot)_h = \sum_{T \in T_h} (\cdot, \cdot)_T$.

**Proof.** The definition of $\nabla_w$ and the fact $I_h v \in C^0$ yield

$$(\nabla_w I_h v, q)_h = \sum_{T \in T_h} (-I_h v, \nabla \cdot q)_T + \sum_{T \in T_h} (I_h v, q \cdot n)_T = (\nabla I_h v, q)_h.$$  

4. Analysis of Supercloseness. In this section, we derive an error estimate for $\|I_h u - u_h\|$, where $u_h$ is the solution of the WG method (2.10) and $I_h u$ is the interpolation of the exact solution of problem (2.1).

**Theorem 4.1.** Let $u \in H^{k+2}(\Omega)$ be the solution of (2.1), and $u_h \in V_h$ be the solution of WG method (2.10). The following error estimate holds

$$\|I_h u - u_h\| \leq Ch^{\min\{k+1, k+\alpha/2\}} |u|_{k+2}.$$  

(4.1)
Proof. Since \( Q_k \subset V_h \), then \( \| \mathcal{I}_h u - u_h \| \) is well-defined. Multiplying both sides of (2.1) by \( v_0 \), and using integration by parts, we have
\[
(f, v_0) = \sum_{T \in T_h} (-\Delta u, v_0)_T = \sum_{T \in T_h} (\nabla u, \nabla v_0)_T - \sum_{T \in \partial T} \langle \nabla u \cdot n, v_0 \rangle_T
= \sum_{T \in T_h} (\nabla u, \nabla v_0)_T - \sum_{T \in \partial T} \langle \nabla u \cdot n, v_0 - v_b \rangle_T,
\]
which we use the facts that the normal component \( \nabla u \cdot n \) of the flux is continuous on all interior edges and \( v_b |_{\partial T} = 0 \).

For any \( v = \{v_0, v_b\} \in V_h \), it follows from the definition of weak gradient, the trace inequality, the inverse inequality, and the assumption \( \alpha \geq 1 \) that
\[
\| \nabla v_0 \|^2 = \sum_{T \in T_h} (\nabla v_0, \nabla v_0)_T = \sum_{T \in T_h} (\nabla w v, \nabla v_0)_T + \sum_{T \in \partial T} \langle v_0 - v_b, \nabla v_0 \cdot n \rangle_T
\leq \left( \sum_{T \in T_h} \| \nabla w v \|^2_T \right)^{\frac{1}{2}} \left( \sum_{T \in T_h} \| \nabla v_0 \|^2_T \right)^{\frac{1}{2}} + \left( \sum_{T \in \partial T} h_T^{-\alpha} \| v_0 - v_b \|^2_T \right)^{\frac{1}{2}} \left( \sum_{T \in \partial T} h_0^2 \| \nabla v_0 \|^2_T \right)^{\frac{1}{2}}
\leq C \| v \| \| \nabla v_0 \|.
\]

From (2.10), (3.7), (4.2), the Cauchy-Schwarz inequality, (3.6), (4.3), the property of interpolation operator \( \mathcal{I}_h \), and \( \alpha \geq 1 \) we obtain
\[
\| \mathcal{I}_h u - u_h \|^2 = a_s(\mathcal{I}_h u - u_h, \mathcal{I}_h u - u_h)
= a_s(\mathcal{I}_h u, \mathcal{I}_h u - u_h) - a_s(u_h, \mathcal{I}_h u - u_h)
= \sum_{T \in T_h} (\nabla \mathcal{I}_h u, \nabla \mathcal{I}_h u - u_h)_T - \sum_{T \in \partial T} \langle \nabla u, \nabla \mathcal{I}_h u - u_h \rangle_T
\leq \sum_{T \in T_h} (\nabla \mathcal{I}_h u - u, \nabla \mathcal{I}_h u - u_0)_T
- \sum_{T \in \partial T} \langle \nabla (\mathcal{I}_h u - u) \cdot n, \mathcal{I}_h u - u_0 - (\mathcal{I}_h u - u_b) \rangle_T
\leq \sum_{T \in T_h} (\nabla \mathcal{I}_h u - u, \nabla \mathcal{I}_h u - u_0)_T
+ \left( \sum_{T \in T_h} h_T^2 \| \nabla (\mathcal{I}_h u - u) \|^2_T \right)^{\frac{1}{2}} \left( \sum_{T \in \partial T} h_T^{-\alpha} \| \mathcal{I}_h u - u_0 - (\mathcal{I}_h u - u_b) \|^2_T \right)^{\frac{1}{2}}
\leq C h_h^{\min\{k+1, k+\frac{\alpha+1}{2}\}} |u|_{k+2} \| \mathcal{I}_h u - u_h \|.
\]
Here, we have used the fact that \( \nabla (\mathcal{I}_h u) \in W_h \).

Remark 4.1. The estimate (4.1) shows that the WG solution \( u_h \) is superclose to the interpolation \( \mathcal{I}_h u \) when \( \alpha > 1 \). It reaches the maximum rate of convergence when
\[ \alpha = 3. \] Further increasing the value of \( \alpha \) will not improve the rate of convergence.

5. PPR for WG solutions. In this section, we introduce a gradient recovery operator \( G_h : V_h \rightarrow S_h \times S_h \), with \( S_h : = \{ v \in C^0(\Omega) : v|_T \in P_k(T), T \in \mathcal{T}_h \} \), on the rectangular mesh \( \mathcal{T}_h \). For a WG solution \( u_h \) in (2.10), we define \( G_h u_h \) on the following three types of mesh nodes [29]: vertex, edge node, and internal node, see Fig. 5.1.

\begin{figure}[h]
\centering
\includegraphics[width=0.8\textwidth]{fig5.1}
\caption{Three types of nodes.}
\end{figure}

5.1. Vertex patch. We define a patch \( K_z \) for every vertex \( z \) by

\[ K_z = \{ T \in \mathcal{T}_h : T \cap \{ z \} \neq \emptyset \} \]

be the union of the elements in the first layer around \( z \). There can be two types of vertices. The first type is the interior vertex \( z \in \Omega \), and the other one is the boundary vertex \( z \in \partial \Omega \), see Fig. 5.2 for an illustration.

\begin{figure}[h]
\centering
\includegraphics[width=0.8\textwidth]{fig5.2}
\caption{Two kinds of vertices.}
\end{figure}

Before we introduce the PPR scheme, we need to clarify some notations.

- \( \mathcal{N} \): All nodes in \( \bar{\Omega} \). They could be vertices, edge nodes, or internal nodes.
- \( \mathcal{N}_i \): \( \mathcal{N}_i = \{ z_{i,j} \}_{j=1}^{n_{zi}} \) is set of all mesh nodes in \( \overline{K_{zi}} \). Here, \( n_{zi} \) is the number of the nodes. For the linear element all nodes are vertices. For quadratic and higher-order elements, there are vertices, edge nodes, and internal nodes.
- \( \mathcal{M}^0 \): All interior vertices in \( \Omega \).
- \( \mathcal{M}^0(T) \): All interior vertices in \( \bar{T} \cap \Omega \).
- \( \mathcal{M}^0_i \): \( \mathcal{M}^0_i = \{ z_{i,j} \}_{j=1}^{m_{zi}} \) is set of all interior vertices in \( \overline{K_{zi}} \). Denoted by \( m_{zi} \) the number of nodes in \( \mathcal{M}^0_i \).

5.2. The reformulated value \( \bar{u}_h \). In order to obtain the recovered gradient \( G_h u_h(z_i) \), we need to use the values of \( u_h \) at mesh nodes in \( \mathcal{N}_i \) to get an approximation
\( p_{k+1} \in P_{k+1}(K_{zi}) \) in the least-square sense. However, on a vertex or an edge node, the WG solution \( u_h \) may have more than one value, as illustrated in Fig 5.3. As a result, we must redefine the value of \( u_h \) at those nodes.

For any node \( z_i \in N \), denote by \( \{ u_h^j(z_i) \}_{j=1}^{l_{zi}} \) the possible values for \( u_h \) at \( z_i \) where \( l_{zi} \) is the number of these values. Note that \( u_h^j(z_i) \) might be the value of the interior part \( u_0 \) or the boundary part \( u_b \) of the weak function \( u_h = \{ u_0, u_b \} \) at point \( z_i \). We define a function \( \bar{u}_h \) such that the value of \( \bar{u}_h \) at \( z_i \) is given by

\[
\bar{u}_h(z_i) = \sum_{j=1}^{l_{zi}} \alpha_j u_h^j(z_i), \quad \alpha_j \geq 0, \quad \sum_{j=1}^{l_{zi}} \alpha_j = 1.
\] (5.1)

Moreover, we require \( \bar{u}_h \in C^0(\Omega) \) to be a function satisfying

\[
\bar{u}_h = \sum_{z_i \in N} \bar{u}_h(z_i) l_i,
\] (5.2)

where \( l_i \) is the Lagrange basis associated with \( z_i \). It can be proved that the function \( \bar{u}_h \) satisfies the following lemma.

**Lemma 5.1.** Given \( u_h = \{ u_0, u_b \} \in V_h \), let \( \bar{u}_h \) be defined as (5.1)-(5.2). Assume that \( z_i \in M^0 \) is an interior vertex, \( K_{zi} \) is the patch for \( z_i \), and \( N_i = \{ z_{i,j} \}_{j=1}^{n_{zi}} \) is the set of the nodes in \( K_{zi} \), where \( n_{zi} \) is the number of the element in \( N_i \). Then for \( T \subset K_{zi}, z_{i,j} \in T \), the following properties hold.

(i) \( (\bar{u}_h - u_0)|_{T(z_{j,i})} \) can be written as the jump of \( u_h \) at \( z_{i,j} \), if \( z_{i,j} \in N_i \) is a vertex or an edge node on \( \partial T \),

(ii) \( (\bar{u}_h - u_0)|_{T(z_{j,i})} = 0 \), if \( z_{i,j} \in N_i \) is an internal mesh node in \( T \).

**Proof.** Without loss of generality, we consider an interior vertex \( z_{i,1} \). Assume that \( u_h^1, u_h^2, u_h^3, ..., u_h^4 \) are the values of \( u_h \) at \( z_{i,1} \), see the left plot in Figure 5.3. Let \( \bar{u}_h(z_{i,1}) = \sum_{s=1}^{4} \alpha_s u_h^s + \sum_{t=5}^{8} \alpha_t u_h^t \) and \( u_0|_{T(z_{i,1})} = u_0^1 \). Then, from (5.1) we have

\[
(\bar{u}_h - u_0)|_{T(z_{i,1})} = \sum_{s=1}^{4} \alpha_s (u_h^s - u_0^1) + \sum_{t=5}^{8} \alpha_t (u_h^t - u_0^1).
\]
This shows that \((\bar{u}_h - u_0)|_{\mathcal{T}(z_{i,1})}\) consists of the jump of \(u_h\) at \(z_{i,1}\). Furthermore, it can be written as \(u_0|_e(z_{i,1}) - u_b|_e(z_{i,1})\) where \(u_0\) and \(u_b\) share the edge \(e\) and \(z_{i,1}\) lies on the edge \(e\).

For boundary vertices and edge nodes, the proof is similar. For internal nodes, the property \((ii)\) follows directly from the definition of \(\bar{u}_h\). \(\square\)

5.3. The PPR operator \(G_h\). Recall that the function \(\bar{u}_h\) is defined to have a single value at each node. Therefore we can apply PPR scheme to construct the gradient recovery operator \(G_h\). We consider the following four cases.

Case 1. For each interior vertex \(z_i \in \mathcal{N}_0\), we fit a polynomial in \(P_{k+1}(K_{z_i})\) to the redefined WG solution \(\bar{u}_h(z_{i,j}), j = 1, ..., n_{z_i}\) by the least-square method. Let \((x, y)\) be the local coordinates with respect to the origin \(z_i\). The fitting polynomial is defined as

\[
p_{k+1}(x, y; z_i) = P^t a = \hat{P}^t \hat{a},
\]

(5.3)

where

\[
P = \begin{pmatrix}
1 & x - x_i & y - y_i & \cdots & (x - x_i)^k & (x - x_i)^k (y - y_i) & \cdots & (y - y_i)^k & \cdots & (x - x_i)^{k+1} & (x - x_i)^{k+1} (y - y_i)
\end{pmatrix}^t,
\]

\[
\hat{P} = \begin{pmatrix}
1 & \hat{x}_i & \hat{y}_i & \hat{x}_i^2 & \hat{y}_i^2 & \cdots & \hat{x}_i^{k+1} & \hat{y}_i^{k+1}
\end{pmatrix}^t,
\]

\[
a = (a_1, a_2, \ldots, a_m)^t, \quad \hat{a} = (a_1, h a_2, \ldots, h^{k+1} a_m)^t,
\]

with \(\hat{x} = (x - x_i)/h\) and \(\hat{y} = (y - y_i)/h\), and \(m = (k + 2)(k + 3)/2\) is the number of the basis of \(P_{k+1}(K_{z_i})\). By the least-square method, the vector \(\hat{a}\) can be solved from

\[
A^t \hat{A} \hat{a} = A^t b_h,
\]

(5.4)

where \(b_h = (\bar{u}_h(z_{i,1}), \bar{u}_h(z_{i,2}), \ldots, \bar{u}_h(z_{i,n_{z_i}}))^t\) and

\[
A = \begin{pmatrix}
1 & \hat{x}_1 & \hat{y}_1 & \hat{x}_1^2 & \hat{y}_1^2 & \cdots & \hat{x}_1^{k+1} & \hat{y}_1^{k+1} \\
1 & \hat{x}_2 & \hat{y}_2 & \hat{x}_2^2 & \hat{y}_2^2 & \cdots & \hat{x}_2^{k+1} & \hat{y}_2^{k+1} \\
\vdots & \vdots & \vdots & \vdots & \vdots & \cdots & \vdots & \vdots \\
1 & \hat{x}_{n_{z_i}} & \hat{y}_{n_{z_i}} & \hat{x}_{n_{z_i}}^2 & \hat{y}_{n_{z_i}}^2 & \cdots & \hat{x}_{n_{z_i}}^{k+1} & \hat{y}_{n_{z_i}}^{k+1}
\end{pmatrix}
\]

where \((\hat{x}_j, \hat{y}_j)\) is the coordinates of \(z_{i,j}\) in the reference domain. Define \(G_h u_h\) at point \(z_i\) as

\[
G_h u_h(z_i) = \nabla p_{k+1}(0, 0; z_i).
\]

Case 2. For a boundary vertex \(z_i \in \partial \Omega\), we define

\[
G_h u_h(z_i) = \sum_{z_{i,j} \in \mathcal{A}_{z_i}^0} \frac{\nabla p_{k+1}(x_j, y_j; z_{i,j})}{m_{z_i}},
\]

(10)
where $m_{z_i}$ is the number of interior vertices in $\mathcal{M}_i^0$ and $(x_j, y_j)$ is the local coordinates of $z_i$ with $z_{i,j}$ be the origin.

**Case 3.** For an edge node $z_i$ which lies on an edge between vertices $z_{i,1}$ and $z_{i,2}$, we define

$$G_h u_h(z_i) = \alpha \nabla p_{k+1}(x_1, y_1; z_{i,1}) + (1 - \alpha) \nabla p_{k+1}(x_2, y_2; z_{i,2}), \quad 0 \leq \alpha \leq 1,$$

where $(x_1, y_1)$ and $(x_2, y_2)$ are the coordinates of $z_i$ with respect to the origins $z_{i,1}$ and $z_{i,2}$, respectively. The weight $\alpha$ is determined by the ratio of the distances of $z_i$ to $z_{i,1}$ and $z_{i,2}$, that is $\alpha = |z_i - z_{i,1}|/|z_{i,1} - z_{i,2}|$, see Fig 5.4 (a).

**Case 4.** For an internal node $z_i$ which lies in an element formed by vertices $z_{i,1}$, $z_{i,2}$,..., $z_{i,4}$, we define

$$G_h u_h(z_i) = \sum_{j=1}^{4} \alpha_j \nabla p_{k+1}(x_j, y_j; z_{i,j}), \quad \sum_{j=1}^{4} \alpha_j = 1, \quad \alpha_j \geq 0,$$

where $(x_j, y_j)$ is the local coordinates of $z_i$ with respect to the origin $z_{i,j}$. The weight $\alpha_j$ is determined by the space ratio of the opposite patch to $z_{i,j}$, that is $\alpha_j = |S_j|/S$, and $S = \sum_{l=1}^{4} |S_l|$, see Fig 5.4 (b).

![Fig. 5.4. The lengths/areas that distributed by node $z_i$.](image)

**Remark 5.1.** The interpolation operator $I_h : C^0(\Omega) \to Q_k \cap C^0(\Omega)$ defined in (3.5) and the PPR operator $G_h : V_h \to S_h \times S_h$ defined above satisfy

$$G_h u = G_h I_h u, \quad \forall u \in C^0(\Omega), \quad (5.5)$$

if the Lobatto points are used in the least-square method to construct $G_h$.

**6. Superconvergence estimates.** In this section, we report several properties of the operator $G_h$, and analyze the superconvergence between $\nabla u$ and $G_h u_h$.

The following lemma can be directly verified following the same procedure as Lemma 3.10 in [30].

**Lemma 6.1.** Let $z_i$ be a vertex with the patch $K_{z_i}$, and let $p_{k+1}(\cdot, \cdot; z_i)$ be the least square polynomial of the function $v \in S_h$ in the patch $K_{z_i}$. Then there is a constant
such that

\[ |\nabla p_{k+1}(\cdot; z_i)|_{\infty,K_{z_i}} \leq Ch^{-1}|v|_{1,K_{z_i}}. \]

The next lemma follows from Theorem 2.2 in [29].

**Lemma 6.2.** The gradient recovery operator \( G_h \) satisfies the following properties

\[ G_h u_h = G_h \bar{u}_h, \quad \forall u_h \in V_h, \]

\[ \| \nabla u - G_h u \| \leq Ch^{k+1}|u|_{k+2}, \quad \forall u \in P_{k+1}(K_{z_i}), \]

where \( z_i \) is a vertex and \( \bar{u}_h \in C^0(\Omega) \) satisfying (5.1)-(5.2) is the redefined function of \( u_h \).

The following lemma provides an important tool in establishing our main result.

**Lemma 6.3.** For \( u_h \in V_h \), the following property holds true

\[ \|u_h\|^2 \geq \|G_h \bar{u}_h\|^2_{L^2(\Omega)}, \]

where \( \bar{u}_h \in C^0(\Omega) \) satisfying (5.1)-(5.2) is the redefined function of \( u_h \).

**Proof.** We will prove (6.3) in three steps.

**Step 1.** For any \( T \in \mathcal{T}_h \), recall that \( \mathcal{M}^0(T) \) denotes the set of the interior vertices in \( T \cap \Omega \). Then, from the definition of \( G_h \), we have

\[ \|G_h \bar{u}_h\|_{0,T} \leq C|T|^\frac{1}{2}\|G_h \bar{u}_h\|_{\infty,T} \leq C|T|^\frac{1}{2}\max_{z_i \in \mathcal{M}^0(T)} \{ |\nabla p_{k+1}(\cdot; z_i)|_{\infty,K_{z_i}} \}. \]

Using Lemma 6.1, we have

\[ \|G_h \bar{u}_h\|_{0,T} \leq C|T|^\frac{1}{2}\max_{z_i \in \mathcal{M}^0(T)} \{ h^{-1}|\bar{u}_h|_{1,K_{z_i}} \} \leq C \max_{z_i \in \mathcal{M}^0(T)} \{ |\bar{u}_h|_{1,K_{z_i}} \}. \]

It follows that

\[ \|G_h \bar{u}_h\|^2_{0,\Omega} = \sum_{T \in \mathcal{T}_h} \|G_h \bar{u}_h\|^2_{L^2(T)} \leq C \sum_{z_i \in \mathcal{M}^0} |\bar{u}_h|^2_{1,K_{z_i}}. \]

**Step 2.** Define the auxiliary function \( \tilde{u}_h \) such that

\[ \tilde{u}_h = \bar{u}_h - u_0. \]

For any interior vertex \( z_i \in \mathcal{M}^0 \), it follows from the definition of \( \bar{u}_h \) and \( u_0 \) that \( \tilde{u}_h \) is a piecewise polynomial on \( K_{z_i} \). Then from the triangle inequality we have

\[ |\tilde{u}_h|^2_{1,K_{z_i}} = |\bar{u}_h + u_0|^2_{1,K_{z_i}} \leq |\bar{u}_h|^2_{1,K_{z_i}} + |u_0|^2_{1,K_{z_i}}. \]

It follows from (2.7) that

\[ \sum_{z_i \in \mathcal{M}^0} |\tilde{u}_h|^2_{1,K_{z_i}} \leq \sum_{z_i \in \mathcal{M}^0} (|\bar{u}_h|^2_{1,K_{z_i}} + |u_0|^2_{1,K_{z_i}}) \leq C \sum_{z_i \in \mathcal{M}^0} |\bar{u}_h|^2_{1,K_{z_i}} + \|u_h\|^2. \]
Step 3. We shall prove
\[ |\bar{u}_h|^2_{1,K_{z_i}} \leq C \|u_h\|^2_{K_{z_i}}. \] (6.6)

First, we consider an element \( T_1 \subset K_{z_i} \). Let \( \bar{u}_h = \sum_{z_{i,j} \in N_i} \bar{u}_h(z_{i,j})l_{i,j} \), where \( l_{i,j}(z_{k,l}) = \delta_{i,k}\delta_{j,l} \) are the Lagrange bases. Let \( \hat{l}_{i,j} \) be the affine function for \( l_{i,j} \) on the reference domain. Note that \( |\nabla l_{i,j}| \) is bounded, then we obtain
\[ |\bar{u}_h|^2_{1,T_1} = \int_{T_1} |\nabla \bar{u}_h|^2 \, dx = \int_{T_1} \left| \nabla \left( \sum_{z_{i,j} \in N_i} \bar{u}_h(z_{i,j})l_{i,j} \right) \right|^2 \, dx \leq C \sum_{z_{i,j} \in N_i} \left| \bar{u}_h(z_{i,j}) \right|^2 \int_{T_1} |\nabla l_{i,j}|^2 \, dx \leq C \sum_{z_{i,j} \in N_i} \left| \bar{u}_h(z_{i,j}) \right|^2. \]

Let \( \mathcal{E}(K_{z_i}) = \{ e \in \mathcal{E} : e \cap N_i \neq \emptyset \} \) and \( [u_h]_e \) be the jump of \( u_h \) over \( e \). From Lemma 5.1, we know that the values of \( \bar{u}_h \) on the mesh nodes on \( \partial T_1 \) is the combination of the jump of \( u_h \) on edges \( e \in \mathcal{E}(K_{z_i}) \), the values of \( \bar{u}_h \) on the internal mesh nodes in \( T_1 \) are zeros. Using the inverse inequality \( \|v\|_{\infty,e} \leq Ch^{-\frac{1}{2}}\|v\|_{0,e} \) and (2.8), we obtain
\[ \sum_{z_{i,j} \in N_i} \left| \bar{u}_h(z_{i,j}) \right|^2 \leq C \sum_{e \in \mathcal{E}(K_{z_i})} \| [u_h]_e \|_{\infty,e}^2 \leq C \sum_{e \in \mathcal{E}(K_{z_i})} h^{-1} \| [u_h]_e \|_{L^2(e)}^2 \leq C \sum_{T \subset K_{z_i}} h^{-1} \| u_h - u_h \|_{\partial T} \leq C \sum_{T \subset K_{z_i}} \| u_h \|_{T}^2. \]

For other three elements \( T \in K_{z_i} \), the proof can be finished similarly. Finally, combining (6.4), (6.5), and (6.6), we have
\[ \| G_h \bar{u}_h \|_{L^2(\Omega)}^2 \leq C \sum_{z_{i} \in \mathcal{M}^0} \| \bar{u}_h \|^2_{1,K_{z_i}} \leq C \left( \sum_{z_{i} \in \mathcal{M}^0} \| \bar{u}_h \|^2_{1,K_{z_i}} + \| u_h \|^2 \right) \leq C \| u_h \|^2. \]

Now we are ready to state our main result for superconvergence.

**Theorem 6.4.** Let \( u \in H^{k+2}(\Omega) \) be the solution of (2.1) and \( u_h \in V_h \) be the solution of (2.10). Let \( G_h u_h \) be the recovered gradient by PPR introduced in Section 5.3. Then we have the following error estimate
\[ \| G_h u_h - \nabla u \| \leq C h^{\min\{k+1, k+\frac{d+1}{2}\}}|u|_{k+2}. \] (6.7)

**Proof.** It follows from (5.5), (6.2), (6.3), and (4.1) that
\[
\| G_h u_h - \nabla u \|^2 \\
\leq \| G_h u_h - G_h I_h u \|^2 + \| G_h I_h u - \nabla u \|^2 \\
\leq \| G_h (\bar{u}_h - I_h u) \|^2 + Ch^{2(k+1)}|u|_{k+2}^2 \\
\leq \| u_h - I_h u \|^2 + Ch^{2(k+1)}|u|_{k+2}^2 \\
\leq Ch^{2\min\{k+1, k+\frac{d+1}{2}\}}|u|_{k+2}^2,
\]
\[ \tag{6.7} \]

13
which completes the proof. □

**Remark 6.1.** The estimate (6.7) shows that the gradient recovery $G_h u_h$ is superconvergent to $\nabla u$ when $\alpha \geq 1$. As $\alpha$ increases, the convergence rate will also increase, and it reach the maximum rate of convergence $k + 1$ when $\alpha = 3$.

### 7. Numerical experiments.

In this section, we present some numerical examples to demonstrate the convergence of WG methods and the PPR recovery. We test our algorithm for the linear and quadratic elements, and choose different stabilizing parameters in our numerical algorithms for comparison. We focus on $\|I_h u - u_h\|$, the error between the WG solution and its Lagrange interpolation in the energy norm, and $\|G_h u_h - \nabla u\|$, the error between the PPR recovered gradient and the true gradient in the $L^2$ norm.

**Example 7.1.** *(Convergence for $k = 1$ on uniform meshes)* In this example, we consider the problem (2.1) in the unit square $(0,1) \times (0,1)$, and use a family of uniform Cartesian meshes. The weak Galerkin space is given by

$$V_h = \{ v = (v_0, v_b) : v_0|_T \in Q_1(T), v_b|_e \in P_1(e), e \subset \partial T, T \in T_h \}.$$  \hfill (7.1)

The discrete weak gradient $\nabla_w v$ on each element $T \in T_h$ is defined as

$$(\nabla_w v, q)_T = -(v_0, \nabla \cdot q)_T + \langle v_b, q \cdot n \rangle_{\partial T}, \quad \forall q \in [Q_0,1, Q_1,0]^t.$$  \hfill (7.2)

The right-hand side function $f$ is chosen such that the exact solution is

$$u = \sin(\pi x) \sin(\pi y).$$  \hfill (7.3)

Tables 7.1 and 7.2 report the convergence rates of $\|I_h u - u_h\|$ and $\|G_h u_h - \nabla u\|$, respectively. Different values of the stabilizing parameter $\alpha$ have been tested. Here the parameter $N = 1/h$ denotes the number of rectangles in each direction. Table 7.1 clearly demonstrates that the convergence order is $\min\{k + 1, k + \frac{\alpha - 1}{2}\}$, which is consistent with the error estimates (4.1). Table 7.2 indicates the superconvergence behavior of the PPR recovery. We note that for $\alpha = 1, 2$, the numerical results seem to be even better than our theoretical analysis (6.7).

**Example 7.2.** *(Convergence for $k = 1$ on heterogeneous meshes)* In this example, we investigate the superconvergence behavior on heterogeneous rectangular meshes. We use the same function (7.3) in the numerical experiment. The initial mesh is randomly perturbed from the uniform mesh, and is given in Fig. 7.1. The subsequent meshes are produced by bi-section. Errors are reported in Tables 7.3 and 7.4, in which similar superconvergence phenomenon is observed on these quasi-uniform rectangular meshes. Although the convergence rate of PPR recovered gradient for $\alpha = 1$ is not as high as in the uniform mesh in Example 7.1, but it is still higher than the analytical result (6.7).
Table 7.1
Example 7.1. Convergence of $\|u_h - I_h u\|$ for $k = 1$ on uniform meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$\alpha = 1$</th>
<th>$\alpha = 2$</th>
<th>$\alpha = 3$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$|u_h - I_h u|$</td>
<td>$|u_h - I_h u|$</td>
<td>$|u_h - I_h u|$</td>
</tr>
<tr>
<td>8</td>
<td>7.3081e-01</td>
<td>–</td>
<td>1.3216e-01</td>
</tr>
<tr>
<td>16</td>
<td>3.6645e-01</td>
<td>1.0916e-01</td>
<td>3.3156e-02</td>
</tr>
<tr>
<td>32</td>
<td>1.8335e-01</td>
<td>3.8584e-02</td>
<td>8.2964e-03</td>
</tr>
<tr>
<td>64</td>
<td>9.1690e-02</td>
<td>1.3637e-02</td>
<td>2.0746e-03</td>
</tr>
<tr>
<td>128</td>
<td>4.5847e-02</td>
<td>4.8204e-03</td>
<td>5.1867e-04</td>
</tr>
</tbody>
</table>

Table 7.2
Example 7.1. Convergence of $\|G_h u_h - \nabla u\|$ for $k = 1$ on uniform meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$\alpha = 1$</th>
<th>$\alpha = 2$</th>
<th>$\alpha = 3$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$|G_h u_h - \nabla u|$</td>
<td>$|G_h u_h - \nabla u|$</td>
<td>$|G_h u_h - \nabla u|$</td>
</tr>
<tr>
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<td>1.0250e-01</td>
<td>–</td>
<td>1.5950e-01</td>
</tr>
<tr>
<td>16</td>
<td>2.1339e-02</td>
<td>4.2838e-02</td>
<td>4.4857e-02</td>
</tr>
<tr>
<td>32</td>
<td>5.1285e-03</td>
<td>1.1614e-02</td>
<td>1.1909e-02</td>
</tr>
<tr>
<td>64</td>
<td>1.2692e-03</td>
<td>3.0197e-03</td>
<td>3.0591e-03</td>
</tr>
</tbody>
</table>

Fig. 7.1. The initial partition.

Table 7.4
Example 7.2. Convergence of $\|G_h u_h - \nabla u\|$ for $k = 1$ on heterogeneous meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$\alpha = 1$</th>
<th>$\alpha = 2$</th>
<th>$\alpha = 3$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$|G_h u_h - \nabla u|$</td>
<td>$|G_h u_h - \nabla u|$</td>
<td>$|G_h u_h - \nabla u|$</td>
</tr>
<tr>
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<td>1.1753e-01</td>
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<td>16</td>
<td>2.8433e-02</td>
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<td>4.6371e-02</td>
</tr>
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<td>1.2381e-02</td>
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<td>64</td>
<td>2.6255e-03</td>
<td>3.1488e-03</td>
<td>3.1897e-03</td>
</tr>
</tbody>
</table>
Example 7.2. Convergence of $\|u_h - I_h u\|$ for $k = 1$ on heterogeneous meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$|u_h - I_h u|$ order</th>
<th>$|u_h - I_h u|$ order</th>
<th>$|u_h - I_h u|$ order</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>7.371e-01 -</td>
<td>3.1389e-01 -</td>
<td>1.3595e-01 -</td>
</tr>
<tr>
<td>16</td>
<td>3.6979e-01 0.9952</td>
<td>1.1114e-01 1.4979</td>
<td>3.4117e-02 1.9945</td>
</tr>
<tr>
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<td>8.5374e-03 1.9986</td>
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<tr>
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<td>2.1349e-03 1.9997</td>
</tr>
<tr>
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<td>4.9079e-03 1.5003</td>
<td>5.3375e-04 1.9999</td>
</tr>
</tbody>
</table>

Example 7.3. (Convergence for $k = 2$) In this example, we test the superconvergence properties for some higher order WG approximations. In particular, we choose $k = 2$. Tables 7.5 and 7.6 list errors and the convergence rates for $u_h - I_h u$ and $G_h u_h - \nabla u$, respectively.

Example 7.3. Convergence of $\|u_h - I_h u\|$ for $k = 2$ on uniform meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$|u_h - I_h u|$ order</th>
<th>$|u_h - I_h u|$ order</th>
<th>$|u_h - I_h u|$ order</th>
</tr>
</thead>
<tbody>
<tr>
<td>8</td>
<td>4.7148e-02 -</td>
<td>2.0112e-02 -</td>
<td>8.4797e-03 -</td>
</tr>
<tr>
<td>16</td>
<td>1.1947e-02 1.9805</td>
<td>3.5666e-03 2.4954</td>
<td>1.0609e-03 2.9987</td>
</tr>
<tr>
<td>32</td>
<td>2.9972e-03 1.9950</td>
<td>6.3078e-04 2.4994</td>
<td>1.3263e-04 2.9998</td>
</tr>
<tr>
<td>64</td>
<td>7.4996e-04 1.9987</td>
<td>1.1151e-04 2.4999</td>
<td>1.6580e-05 3.0000</td>
</tr>
<tr>
<td>128</td>
<td>1.8753e-04 1.9997</td>
<td>1.9713e-05 2.5000</td>
<td>2.0725e-06 3.0000</td>
</tr>
</tbody>
</table>

Example 7.3. Convergence of $\|G_h u_h - \nabla u\|$ for $k = 2$ on uniform meshes.

<table>
<thead>
<tr>
<th>$N$</th>
<th>$|G_h u_h - \nabla u|$ order</th>
<th>$|G_h u_h - \nabla u|$ order</th>
<th>$|G_h u_h - \nabla u|$ order</th>
</tr>
</thead>
<tbody>
<tr>
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<td>4.4523e-02 -</td>
<td>1.4339e-02 -</td>
<td>1.0521e-02 -</td>
</tr>
<tr>
<td>16</td>
<td>7.4403e-03 2.5811</td>
<td>1.2958e-03 3.4680</td>
<td>9.8726e-04 3.4137</td>
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<td>1.2791e-03 2.5402</td>
<td>1.0979e-04 3.5610</td>
<td>8.6269e-05 3.5165</td>
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<td>2.2415e-04 2.5126</td>
<td>9.4297e-06 3.5414</td>
<td>7.6241e-06 3.5002</td>
</tr>
</tbody>
</table>

Data in Tables 7.6 demonstrate that the PPR gradient recovery is superconvergent to $\nabla u$. Numerical experiments for all three choices of $\alpha$ are of higher order convergence than our theoretical results. This surprising observation somehow indicates that there might be a more subtle relationship between the PPR recovery for WG solution and
exact solution. So far (6.7) is the best theoretical estimate we can achieve. Improving
the theoretical estimate will be an interesting future research project.

**Example 7.4. (Convergence for less smooth functions)** In this example,
we consider the problem \(-\Delta u = 1\), on the unit square with the homogeneous Dirichlet
boundary condition. The exact solution can be written as

\[
 u(x, y) = \frac{x(1 - x) + y(1 - y)}{4} - \frac{2}{\pi^3} \sum_{i=0}^{\infty} \frac{1}{(2i + 1)^3(1 + e^{-(2i+1)\pi})} \left[ (e^{-(2i+1)\pi} + e^{-(2i+1)\pi(1-y)}) \sin(2i + 1)\pi x \\
+ (e^{-(2i+1)\pi} + e^{-(2i+1)\pi(1-x)}) \sin(2i + 1)\pi y \right].
\]  

(7.4)

The solution (7.4) is not as smooth as functions in previous examples. In fact, the
function is in \(H^{3-\epsilon}(\Omega)\) for any \(\epsilon > 0\), but not in \(H^3(\Omega)\), and it has a weak singularity
\(r^2 \ln r\) at the four corners of the domain. Obviously, this nonsmoothness will affect
the superconvergence of our numerical schemes.

In the numerical test below, we truncate first fifty terms of the infinite sum as an
approximation of the exact solution. We test both \(k = 1\) and \(k = 2\) cases on uniform
meshes. Tables 7.7 and 7.8 report the convergence for \(||I_h u - u|||\) and \(||G_h u_h - \nabla u||\)
for \(k = 1\). Tables 7.9 and 7.10 report the convergence for \(k = 2\).

**Table 7.7**

<table>
<thead>
<tr>
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<th>(\alpha = 1)</th>
<th>(\alpha = 2)</th>
<th>(\alpha = 3)</th>
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<td>u_h - I_h u</td>
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<td>5.2084e-03</td>
<td>5.4783e-04</td>
<td>5.9954e-05</td>
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</table>

**Table 7.8**

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<td>4.3783e-05</td>
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Table 7.9
Example 7.4. Convergence of $\|u_h - I_h u\|$ for $k = 2$ on uniform meshes.

<table>
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<th>$\alpha = 3$</th>
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<tbody>
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<td>$|u_h - I_h u|$</td>
<td>$|u_h - I_h u|$</td>
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</tbody>
</table>

Table 7.10
Example 7.4. Convergence of $\|G_h u_h - \nabla u\|$ for $k = 2$ on uniform meshes.

<table>
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<th>$\alpha = 2$</th>
<th>$\alpha = 3$</th>
</tr>
</thead>
<tbody>
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<td>$|G_h u_h - \nabla u|$</td>
<td>$|G_h u_h - \nabla u|$</td>
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We note that for linear element $k = 1$, our superconvergence analysis requires the exact solution to be in $H^3$. Data in Tables 7.7-7.8 demonstrate that the convergence orders perfectly match or are even better than orders in our theoretical analysis. For higher order approximation $k = 2$, to get the analytical superconvergence order, we need the exact solution to be in $H^4$. However, the exact solution here is barely in $H^3$. Hence, some superconvergence behavior does not exist, which is reflected in Tables 7.9-7.10.

A final remark. The condition regarding $\alpha$ is sharp in the supercloseness result (4.1). As we can see from data in Tables 7.1, 7.3, 7.5, and 7.7, the convergent rate follows loyally to the predicted $k + (\alpha - 1)/2$. On the other hand, the condition regarding $\alpha$ may not be necessary for our superconvergence result in Theorem 6.4 as we can see from data in Tables 7.2, 7.4, 7.6, and 7.8: when $\alpha = 1, 2$, the supercloseness lost but the superconvergence still exists, since the supercloseness result (4.1) is a sufficient condition for Theorem 6.4, not a necessary condition.

REFERENCES


