Deutsche Forschungsgemeinschaft

Priority Program 1253

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July 2007

Preprint-Number SPP1253-02-01

http://www.am.uni-erlangen.de/home/spp1253

Optimal Control Under Reduced Regularity

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July 24, 2007

Abstract This paper investigates a linear quadratic optimal control problem with elliptic PDE constraints in three-dimensional domains with singularities. It is proved that the optimal control can be calculated by the finite element method at a rate of $O(h^2)$ provided that the mesh is sufficiently graded. The approximation of this control is computed from a piecewise constant approximation followed by a postprocessing step. Although the results are similar to the two-dimensional case, the proofs changed significantly.

Key Words linear quadratic optimal control problem, PDE constraints, finite element method, mesh grading, postprocessing, a-priori error estimates, superconvergence

1 Introduction

This paper deals with the numerical solution of the following control-constrained optimal control problem. Let $\Omega \subset \mathbb{R}^3$ be a domain with boundary $\partial\Omega$, $U = L^\infty(\Omega)$ and $[a,b] \subset \mathbb{R}$. Denote by $U_{\mathrm{ad}} = \{u \in U : a \le u(x) \le b \text{ a.e. in } \Omega\}$ the set of admissible controls. Let $y_d \in L^\infty(\Omega)$ be the desired state. We consider the optimal control problem

$$J(\bar{u}) = \min_{u \in U_{\mathrm{ad}}} J(u) \tag{1}$$

$$J(u) := \frac{1}{2}\|Su - y_d\|^2_{L^2(\Omega)} + \frac{\nu}{2}\|u\|^2_{L^2(\Omega)} \tag{2}$$

where the operator S associates the state $y = Su$ to the control u as the weak solution of

$$Ly = u \quad \text{in } \Omega, \qquad y = 0 \quad \text{on } \Gamma = \partial\Omega \tag{3}$$

The control fulfils pointwise contraints as defined in U_{ad} and the positive real number ν is a fixed regularization parameter.

We will investigate the second order elliptic partial differential operator

$$Ly := \nabla \cdot (A\nabla y) + a \cdot \nabla y + a_0 y \tag{4}$$

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with smooth coefficient functions $A(x) \in \mathbb{R}^{3\times 3}$, $a(x) \in \mathbb{R}^3$ and $a_0(x) \in \mathbb{R}$ that satisfy the ellipticity condition

$$\exists m_0 > 0 : m_0|\xi|^2 \le \xi^T A\xi \qquad \forall x \in \Omega, \forall \xi \in \mathbb{R}^3$$

and the usual condition

$$a_0 - \tfrac{1}{2}\nabla \cdot a \ge 0 \qquad \forall x \in \Omega$$

ensuring coercivity. Additionally we require A to be symmetric.

The theory of approximations of the optimal control $\bar{u}$ of (1) by a piecewise constant function $\bar{u}_h$ is already well developed. First works were published 1973 by Falk, [14], and the investigation has continued until now, see, e.g., Casas, Mateos, Tröltzsch [10]. Authors also investigated piecewise linear approximations of the control, see works of Arada, Casas, Rösch, Tröltzsch and others, [7, 9, 11, 24, 25, 26]. These papers state for a family of quasi uniform meshes that the convergence order is $\alpha = 1$ or $\alpha = \frac{3}{2}$ in the discretization parameter h,

$$\|\bar{u} - \bar{u}_h\|_{L^2(\Omega)} \le ch^\alpha,$$

if the solution is sufficiently smooth. Hinze proved in [17] that the discretization error of the control, $\bar{u} - \bar{u}_h$, is bounded by the finite element error of the approximations of the state, $\bar{y} - \bar{y}_h$, and the adjoint state, $\bar{p} - \bar{p}_h$, under the assumption that the control $\bar{u}_h$ is represented as a projection of the adjoint state onto the set of admissible controls. Thus one obtains $\alpha = 2$ for convex domains when the approximations of the state and adjoint state are computed by piecewise linear functions and if the state and adjoint state are sufficiently smooth. Meyer and Rösch were able to prove $\alpha = 2$ for a different method. They used piecewise constant approximations of the control and constructed the final approximation by introducing the postprocessing step

$$\tilde{u} := \Pi_{[a,b]}\left(-\tfrac{1}{\nu}\bar{p}_h\right) \tag{5}$$

that projects the final adjoint state into the set of admissible controls, see [23] for the case that $\Omega \subset \mathbb{R}^2$ is convex. Apel, Rösch and Winkler generalized this result for non-convex plane domains in [5]. The article of Rösch and Vexler [27] gives the same result for the Stokes equation in $\Omega \subset \mathbb{R}^3$ under the assumption of full regularity, $\bar{y} \in W^{2,2}(\Omega) \cap W^{1,\infty}(\Omega)$. We extend these results here and show that $\alpha = 2$ can be obtained for more general 3-dimensional domains, although the state and adjoint state do not have full regularity. The framework of the proofs of the superconvergence (Theorem 3.6) of $\tilde{u}$ is very similar along these papers, however, the ideas to show the supercloseness (Theorem 3.5) of the operator R_h that maps continuous functions into piecewise constant functions always have to be adapted to actual prerequisites and the proofs show a considerable amount of new technical details.

The key to the proofs is the understanding of the influence of singularities caused by the domain. Regularity results for solutions of elliptic partial differential equations in non-convex domains are given by many authors in the last 40 years. We cite here the monographs by Dauge [13], Grisvard [16], Kufner and Sändig [20], Kozlov, Maz'ya and Roßmann [19]. The construction of adapted shape regular meshes and proofs of finite element approximation results for these meshes were studied by Apel and Heinrich in [2] and Apel, Sändig and Whiteman in [6].

This paper combines optimal control and finite element theory. In Section 2 we cite regularity results for the state equation and some important results of the theory of optimal control. Section 3 constructs the discrete problem, recalls necessary theorems of the finite element theory and applies them to problem (1). Here the final approximation $\tilde{u}$ is constructed and Theorems 3.5 (supercloseness) and 3.6 (superconvergence) contain the main result of this paper, namely $\|\tilde{u} - \bar{u}\| = O(h^2)$. In order to gain this rate of convergence the grading parameter of the triangulation has to fulfil the condition

$$\tfrac{1}{2} \leq \mu < \min\{\lambda_e, \tfrac{1}{3} + \tfrac{\lambda_e}{2}, \tfrac{1}{2} + \tfrac{\lambda_v}{2}\}. \tag{6}$$

where λ_e and λ_v are the minimal singularity exponents with respect to edges and vertices, respectively. Sections 4 and 5 provide further definitions and lemmata which ultimatly pave the way to the proof of both theorems. The numerical results in Section 6 show the expected convergence rates. Finally, Section 7 summarizes the results.

2 Regularity

In this section we will recall definitions and regularity results from [29] for the solution of the elliptic boundary value problem

$$Ly = f \quad \text{in } \Omega, \qquad y = 0 \quad \text{on } \Gamma = \partial\Omega, \tag{7}$$

in domains with conical points and edges.

We assume that the set $\Omega \subset \mathbb{R}^3$ is a bounded polyhedral domain with 2-dimensional boundary $\partial\Omega$, 1-dimensional non-intersecting edges $M_j \subset \partial\Omega$, and corners O_i. The set $M = \bigcup_j \overline{M}_j$ divides $\partial\Omega$ into smooth disjoint connected components, the faces. The set M is called set of singular points or set of singularities. For a more general definition we refer to [13].

The regularity of the solution of partial differential equations on such domains can be expressed with weighted Sobolev spaces. We define

$$V_\beta^{k,p}(\Omega) := \{v \in \mathcal{D}'(\Omega) : \|v\|_{V_\beta^{k,p}(\Omega)} < \infty\},$$

with $k \in \mathbb{N}$, $p \in (1, \infty)$, $\beta \in \mathbb{R}$. By using the standard multi-index notation, the norm is defined by

$$\|v\|_{V_\beta^{k,p}(\Omega)} := \left(\int_\Omega \sum_{|\alpha| \leq k} r^{p(\beta - k + |\alpha|)} |D^\alpha v|^p \, dx \right)^{1/p}$$

with $r = r(x) = \operatorname{dist}(M, x)$. We will make use of the fact that

$$c_1 |r^\beta v|_{W^{k,p}(\Omega)} \leq \|v\|_{V_\beta^{k,p}(\Omega)} \leq c_2 |r^\beta v|_{W^{k,p}(\Omega)}. \tag{8}$$

For proving the desired regularity result, we follow here the outline by Sändig in [29] and we adopt the notation from [4] and [6]. A different approach for proving regularity results in polyhedral domains can be found in [1] and the references therein. The spaces $K_a^\mu(\Omega)$ defined in [1] are the same as is this paper since $\mathcal{K}_a^\mu(\Omega) = V_{\mu-a}^{\mu,2}(\Omega)$, $a \in \mathbb{R}$, $\mu = 0, 1, 2, \ldots$.

Theorem 2.1 *Let* $\Omega \subset \mathbb{R}^3$ *be a polyhedron in with corners* O_i *and edges* M_j. *The weak solution* y *of* (7) *with right-hand side* $f \in L^p(\Omega)$ *is contained in* $V^{2,p}_\beta(\Omega)$*:*

$$\|y\|_{V^{2,p}_\beta(\Omega)} \le c\|f\|_{L^p(\Omega)}$$

with $\beta > \max\left\{2 - \lambda_{v,i} - \frac{3}{p},\ 2 - \lambda_{e,j} - \frac{2}{p}\right\}$. *The values* $\lambda_{v,i}$ *and* $\lambda_{e,j}$ *can be computed from a transformed problem near the corner or along the edge, see [18] and [29].*

Remark 2.2

(i) Let $\lambda_v = \min\{\lambda_{v,i}\}$ *and* $\lambda_e = \min\{\lambda_{e,j}\}$. *The above theorem holds for*

$$\beta > \max\left\{2 - \lambda_v - \tfrac{3}{p},\ 2 - \lambda_{e,j} - \tfrac{2}{p}\right\} = 2 - 2/p - \min\{\lambda_v + \tfrac{1}{p},\ \lambda_e\}.$$

For later use we define

$$\lambda = \min\{\lambda_v + \frac{1}{2},\ \lambda_e\}.$$

Then Theorem 2.1 holds for $\beta > 1 - \lambda$ *if* $p = 2$.

(ii) There holds $\lambda_v > 0$ *and* $\lambda_e > \frac{1}{2}$ *for many interesting cases, see [6], including the Dirichlet problem.*

(iii) The embedding $V^{2,p}_\beta(\Omega) \hookrightarrow C(\overline{\Omega})$ *is valid if* $0 \le \beta < 2 - 3/p$ *because this condition allows the embedding* $V^{2,p}_\beta(\Omega) \hookrightarrow V^{2-\beta,p}_0(\Omega) \hookrightarrow W^{2-\beta,p}(\Omega) \hookrightarrow C(\overline{\Omega})$, *see [28]. Thus the solution* y *of* (7) *is continuous if* $f \in L^p(\Omega)$ *with* $p > \frac{1}{\lambda_e}$, *in particular*

$$\|y\|_{L^\infty(\Omega)} \le c\|f\|_{L^2(\Omega)} \le c\|f\|_{L^\infty(\Omega)}. \tag{9}$$

(iv) If $p > 3$ *and* $y \in V^{2,p}_\beta(\Omega)$ *for some* β, *we have*

$$\|r^\beta y\|_{W^{1,\infty}(\Omega)} \le c\|r^\beta y\|_{W^{2,p}(\Omega)} \le c\|y\|_{V^{2,p}_\beta(\Omega)}$$

by the Sobolev embedding theorems and by (8).

Let us introduce the adjoint problem

$$L^* p = y - y_d \quad \text{in } \Omega, \qquad p = 0 \quad \text{on } \Gamma \tag{10}$$

and denote by S^* the solution operator of this problem, thus $p = S^*(y - y_d)$. Since we can also write

$$p = S^*(Su - y_d) = Pu$$

with an affine operator P we call the solution $p = Pu$ the associated adjoint state to u. From now, we will avoid to refer to p as the adjoint state, in order to prevent confusion with the exponent p of the spaces. A consequence of Theorem 2.1 and Remark 2.2(iii) is $Pu \in L^\infty(\Omega) \cap H^1_0(\Omega) \cap V^{2,p}_\beta(\Omega)$, if p and β are such that $\beta > \max\left\{2 - \lambda_v - \frac{3}{p},\ 2 - \lambda_e - \frac{2}{p}\right\}$, because $y - y_d \in L^\infty(\Omega)$ holds.

Corollary 2.3 *If* $u, y_d \in L^\infty(\Omega)$ *and* $\beta > \max\{4/3 - \lambda_e,\, 1 - \lambda_v\}$ *then there holds*

$$\|r^\beta \nabla(Pu)\|_{L^\infty(\Omega)} \le \|r^\beta Pu\|_{W^{1,\infty}(\Omega)} \le c\left(\|u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right). \tag{11}$$

Further, if $\beta > 1 - \lambda$ *the estimate*

$$|Pu|_{V^{2,2}_\beta(\Omega)} \le c\left(\|u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \tag{12}$$

holds. Finally, $Pu \in W^{1,p}(\Omega)$ *if* $p < 2/(1 - \lambda_e)$ *and* $p < 3/(1 - \lambda_v)$.

Proof From $\beta > \frac{4}{3} - \lambda_e$ we obtain $2/(2 - \beta - \lambda_e) > 2/(2 - \frac{4}{3} + \lambda_e - \lambda_e) = 3$. From $\beta > 1 - \lambda_v$ we conclude similarly $3/(2 - \beta - \lambda_v) > 3/(2 - 1 + \lambda_v - \lambda_v) = 3$. Hence we can choose p with $3 < p < \min\{2/(2 - \beta - \lambda_e),\ 3/(2 - \beta - \lambda_v)\}$ such that all the inequalities $p > 3$, $\beta > 2 - \lambda_e - 2/p$ and $\beta > 2 - \lambda_v - 3/p$ are satisfied. According to Theorem 2.1 we conclude $Pu \in V^{2,p}_\beta(\Omega)$ with the chosen p and β. Now, we can apply Remark 2.2(iv) which yields

$$\|r^\beta Pu\|_{W^{1,\infty}(\Omega)} \le c\|Pu\|_{V^{2,p}_\beta(\Omega)} \le c\|y - y_d\|_{L^p(\Omega)}$$

We continue the estimate by applying the Sobolev embedding theorem,

$$\|y - y_d\|_{L^p(\Omega)} \le c\|y - y_d\|_{L^\infty(\Omega)} \le c(\|y\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}). \tag{13}$$

The proof is finished by using (9) and the fact that y is a solution of the state equation (3).

For the proof of (12) we do not need the restriction on p. Estimate (12) follows from Theorem 2.1 and (13) with $p = 2$ and $\beta > 1 - \lambda$.

From the embedding $V^{2,p}_\beta(\Omega) \hookrightarrow V^{1,p}_{\beta-1}(\Omega)$ we conclude $Pu \in V^{1,p}_{\beta-1}(\Omega)$ if $\beta > 2 - \lambda_e - 2/p$ and $\beta > 2 - \lambda_v - 3/p$. Thus we may choose $\beta = 1$ if $p < 2/(1 - \lambda_e)$ and $p < 3/(1 - \lambda_v)$ and obtain $Pu \in V^{1,p}_0(\Omega) \hookrightarrow W^{1,p}(\Omega)$. □

In order to formulate the necessary and sufficient first-order optimality condition for the optimal control problem (1), we define the projection

$$\Pi_{[a,b]} f(x) := \max(a, \min(b, f(x))). \tag{14}$$

Lemma 2.4 *The optimal control problem* (1) *has a unique solution* $\bar u$. *The variational inequality*

$$(\bar p + \nu \bar u,\, u - \bar u)_{L^2(\Omega)} \ge 0 \quad \textit{for all } u \in U_{\mathrm{ad}} \tag{15}$$

is necessary and sufficient for the optimality of $\bar u$. *This condition can be expressed equivalently by*

$$\bar u = \Pi_{[a,b]}\left(-\tfrac{1}{\nu}\bar p\right). \tag{16}$$

Here, $\bar p = P\bar u$ *denotes the corresponding adjoint state.*

The proof can be found for instance in [21], the key statement is that problem (1) is a convex optimization problem.

Remark 2.5 *The unique solution* $\bar u$ *of the optimal control problem* (1) *solves the following system of equations*

$$\begin{aligned} \bar y &= S\bar u, \\ \bar p &= S^*(\bar y - y_d), \\ \bar u &= \Pi_{[a,b]}\left(-\tfrac{1}{\nu}\bar p\right). \end{aligned} \tag{17}$$

3 Discretization and superconvergence results

We consider a family of graded triangulations $(T_h)_{h>0}$ of Ω. All meshes are admissible in Ciarlet's sense [12], in particular shape-regular (isotropic). With h being the global mesh parameter, $\mu \in (0,1]$ being the grading parameter, and r_T being the distance of a tetrahedron T to M,

$$r_T := \inf_{x\in T} \operatorname{dist}(M,x),$$

we assume that the element size $h_T := \operatorname{diam} T$ satisfies

$$\begin{array}{rcccll} c_1 h^{1/\mu} & \leq & h_T & \leq & c_2 h^{1/\mu} & \text{for } r_T = 0, \\ c_1 h r_T^{1-\mu} & \leq & h_T & \leq & c_2 h r_T^{1-\mu} & \text{for } r_T > 0. \end{array} \tag{18}$$

It has been proved in [6] that the number of elements of such a triangulation is of order h^{-3} if $\mu > \frac{1}{3}$. Based on the above triangulation we define spaces of piecewise polynomials

$$\begin{aligned} U_h &= \{u \in U : u|_T \in \mathcal{P}_0 \ \forall T \in T_h\}, \\ U_h^{\mathrm{ad}} &= U_{\mathrm{ad}} \cap U_h, \\ V_h &= \left\{v \in C(\overline{\Omega}) : v|_T \in \mathcal{P}_1 \ \forall T \in T_h \text{ and } v_h = 0 \text{ on } \Gamma\right\}. \end{aligned}$$

Now we are able to define the discrete version of the state equation (3). The discretized state $y_h = S_h u$ is the solution of

$$a(y_h, v_h) = (u, v_h)_{L^2(\Omega)} \qquad \forall v_h \in V_h \tag{19}$$

where $a \in H^1(\Omega) \times H^1(\Omega) \to \mathbb{R}$ is the bilinear form

$$a(y,v) = (A\nabla y, \nabla v)_{L^2(\Omega)} + (a\cdot\nabla y + a_0 y, v)_{L^2(\Omega)}.$$

Similarly we define the approximated adjoint state $p_h = S_h^*(y - y_d)$ as the unique solution of

$$a(v_h, p_h) = (y - y_d, v_h) \qquad \forall v_h \in V_h. \tag{20}$$

We further define the affine operator $P_h u = S_h^*(S_h u - y_d)$ that maps a given control u to the approximate adjoint state $p_h = P_h u$.

Finally the discrete optimal control problem is given by

$$\begin{aligned} J_h(\bar{u}_h) &= \min_{u_h \in U_h^{\mathrm{ad}}} J_h(u_h), \qquad (21) \\ J_h(u_h) &:= \frac{1}{2}\|S_h u_h - y_d\|^2_{L^2(\Omega)} + \frac{\nu}{2}\|u_h\|^2_{L^2(\Omega)}. \end{aligned}$$

Similar to equations (17) the optimal control $\bar{u}_h$ is the weak solution of the system

$$\begin{aligned} \bar{y}_h &= S_h \bar{u}_h, \\ \bar{p}_h &= S_h^*(\bar{y}_h - y_d), \\ \bar{u}_h &= \Pi_{[a,b]}\big(-\tfrac{1}{\nu}\bar{p}_h\big). \end{aligned} \tag{22}$$

Moreover, the variational inequality

$$(\bar{p}_h + \nu\bar{u}_h, u_h - \bar{u}_h)_{L^2(\Omega)} \geq 0 \quad \text{for all } u_h \in U_h \cap U_{\mathrm{ad}} \tag{23}$$

is necessary and sufficient for the optimality of $\bar{u}_h$, because the discrete problem is still a stricly convex optimization problem.

The next two lemmata collect results from the approximation theory of finite elements which will be used in later theorems.

Lemma 3.1 *Let* Su *be the solution of the boundary value problem* (3) *and let* S_hu *be the solution of* (19)*, then*

$$\begin{aligned} \|Su - S_hu\|_{H^1(\Omega)} &\leq ch^\alpha \|u\|_{L^2(\Omega)}, && (24)\\ \|Su - S_hu\|_{L^2(\Omega)} &\leq ch^{2\alpha} \|u\|_{L^2(\Omega)} && (25) \end{aligned}$$

holds with $\alpha = \min\left\{\frac{\lambda}{\mu} - \varepsilon,\ 1\right\}$ *and* $\lambda = \min\{\lambda_e,\ \frac{1}{2} + \lambda_v\}$, $\varepsilon > 0$ *arbitrarily small. Additionally, there holds*

$$\|S^*u - S_h^*u\|_{L^2(\Omega)} \leq ch^{2\alpha} \|u\|_{L^2(\Omega)}. \qquad (26)$$

Proof The estimate

$$\|Su - S_hu\|_{H^1(\Omega)} \leq c\|Su - I_hSu\|_{H^1(\Omega)} \leq ch^\alpha \|u\|_{L^2(\Omega)} \qquad (27)$$

was proved in [6]. With the Aubin-Nitsche trick we double the order for the $L^2(\Omega)$-error estimate: Let $w \in V$ be the solution of

$$a(v, w) = (Su - S_hu, v) \quad \forall v \in V$$

and w_h the corresponding finite element solution. By analogy they satisfy

$$\|w - w_h\|_{H^1(\Omega)} \leq ch^\alpha \|Su - S_hu\|_{L^2(\Omega)}.$$

Consequently,

$$\begin{aligned} \|Su - S_hu\|^2_{L^2(\Omega)} &= a(Su - S_hu, w)\\ &= a(Su - S_hu, w - w_h)\\ &\leq c\|Su - S_hu\|_{H^1(\Omega)} \|w - w_h\|_{H^1(\Omega)}\\ &\leq ch^\alpha \|u\|_{L^2(\Omega)} h^\alpha \|Su - S_hu\|_{L^2(\Omega)}. \end{aligned}$$

Division by $\|Su - S_hu\|_{L^2(\Omega)}$ yields the assertion of this lemma. The proof of Inequality (26) is similar. □

Lemma 3.2 *Let* $\mu \geq \frac{1}{2}$. *The norms of the discrete solution operators* S_h *and* S_h^* *are bounded,*

$$\begin{aligned} \|S_h\|_{L^2(\Omega)\to L^\infty(\Omega)} &\leq c, & \|S_h^*\|_{L^2(\Omega)\to L^\infty(\Omega)} &\leq c,\\ \|S_h\|_{L^2(\Omega)\to L^2(\Omega)} &\leq c, & \|S_h^*\|_{L^2(\Omega)\to L^2(\Omega)} &\leq c,\\ \|S_h\|_{L^2(\Omega)\to H_0^1(\Omega)} &\leq c, & \|S_h^*\|_{L^2(\Omega)\to H_0^1(\Omega)} &\leq c,\\ \|S_h\|_{L^\infty(\Omega)\to L^\infty(\Omega)} &\leq c, & \|S_h^*\|_{L^\infty(\Omega)\to L^\infty(\Omega)} &\leq c, \end{aligned}$$

where c *is, as always, independent of* h.

Proof We concentrate on the proof of the estimate $\|S_h\|_{L^2(\Omega)\to L^\infty(\Omega)} \le c$. The boundedness of $\|S_h\|_{L^2(\Omega)\to L^2(\Omega)}$ and $\|S_h\|_{L^\infty(\Omega)\to L^\infty(\Omega)}$ follows then by the embedding theorem $L^\infty(\Omega) \hookrightarrow L^2(\Omega)$. The boundedness of $\|S_h\|_{L^2(\Omega)\to H^1_0(\Omega)}$ comes from the theory of weak solutions. The respective estimates for S_h^* follow by analogy.

From Remark 2.2(i)–(iii) and Sobolev embedding theorems we conclude that

$$\|Sf\|_{L^\infty(\Omega)} \le c\|Sf\|_{V^{2,2}_\beta(\Omega)} \le c\|f\|_{L^2(\Omega)} \tag{28}$$

with $\frac{1}{2} > \beta > \max\{1-\lambda_e,\ \frac{1}{2}-\lambda_v\}$. Thus S is a bounded operator from $L^\infty(\Omega)$ into $L^2(\Omega)$. In order to show $\|S_hf\|_{L^\infty(\Omega)} \le c\|f\|_{L^2(\Omega)}$, we choose $T_* \in T_h$ to be the element with the largest norm,

$$\|S_hf\|_{L^\infty(\Omega)} = \|S_hf\|_{L^\infty(T_*)},$$

and continue the estimate with

$$\begin{aligned} \|S_hf\|_{L^\infty(T_*)} &\le c|T_*|^{-1}\|S_hf\|_{L^1(T_*)} \\ &\le c|T_*|^{-1}\Big(\|Sf\|_{L^1(T_*)} + \|(S-S_h)f\|_{L^1(T_*)}\Big) \\ &\le c\Big(\|Sf\|_{L^\infty(T_*)} + |T_*|^{-1}\|(S-S_h)f\|_{L^1(T_*)}\Big) \end{aligned} \tag{29}$$

It remains to show

$$|T_*|^{-1}\|(S-S_h)f\|_{L^1(T_*)} \le c\|f\|_{L^2(\Omega)}. \tag{30}$$

for isotropic graded meshes with $\mu \ge \frac{1}{2}$, since then we get with (29) and (28) the desired result.

The proof of (30) is carried out by using the Rannacher–Frehse technique, cf. [15]. We define for $e := (S-S_h)f$ the regularized Dirac function

$$\delta^h := \begin{cases} |T_*|^{-1}\mathrm{sgn}(e) & \text{in } T_*, \\ 0 & \text{elsewhere,} \end{cases}$$

and the corresponding regularized Green function g^h as well as its discrete approximation g^h_h as the weak solutions of

$$\begin{aligned} a(v, g^h) &= (\delta^h, v) \qquad \forall v \in V, \\ a(v_h, g^h_h) &= (\delta^h, v_h) \qquad \forall v_h \in V_h, \end{aligned}$$

respectively. According to [8] the three-dimensional Green function satisfies for any fixed $x_+ \in \Omega$.

$$|g(x)| \le c|x-x_+|^{-1},$$

from which we can conclude $\int_{T_*} g(x)\,\mathrm{d}x \le c|T_*|h_{T_*}^{-1}$ after some calculation. This leads to the estimate

$$|g^h(x_+)| = |(\delta^h, g)| \le |T_*^{-1}|\int_{T_*}|g|\,\mathrm{d}x \le ch_{T_*}^{-1},$$

$$\|g^h\|_{L^\infty(\Omega)} \le ch_{T_*}^{-1}.$$

With this result we obtain

$$c\|g^h\|^2_{H^1(\Omega)} \le a(g^h,g^h) = (\delta^h,g^h) \le \|g^h\|_{L^\infty(\Omega)}\|\delta^h\|_{L^1(\Omega)} \le ch_{T_*}^{-1},$$

$$\|g^h - g^h_h\|_{H^1(\Omega)} \le \|g^h\|_{H^1(\Omega)} \le ch_{T_*}^{-1/2} \le ch^{-1/2\mu}$$

because $h_{T_*} \ge ch^{1/\mu}$. We conclude by using the Galerkin orthogonality and (27) that

$$\begin{aligned}
|T_*|^{-1}\|e\|_{L^1(T_*)} &= (\delta^h,e) = a(e,g^h) = a(e,g^h-g^h_h) = a(e-I_he,g^h-g^h_h)\\
&= a(Sf-I_hSf,g^h-g^h_h)\\
&\le c\|Sf-I_hSf\|_{H^1(\Omega)}\cdot\|g^h-g^h_h\|_{H^1(\Omega)}\\
&\le ch^\alpha\|f\|_{L^2(\Omega)}\cdot h^{-\frac{1}{2\mu}}
\end{aligned}$$

with $\alpha = \min\{\frac{\lambda}{\mu}-\varepsilon,\, 1\}$. Since $\lambda > \frac12$ and $\mu \ge \frac12$ we have

$$\alpha - \tfrac{1}{2\mu} = \min\left\{\tfrac{1}{\mu}(\lambda-\tfrac12)-\varepsilon,\ 1-\tfrac{1}{2\mu}\right\} \ge 0$$

and Equation (30) is indeed valid. □

Corollary 3.3 *Let $u, y_d \in L^2(\Omega)$ be arbitrary functions. The discretization error can be estimated by*

$$\|Pu - P_hu\|_{L^2(\Omega)} \le ch^2\left(\|u\|_{L^2(\Omega)} + \|y_d\|_{L^2(\Omega)}\right), \tag{31}$$

provided that the mesh grading parameter satisfies $\mu < \lambda = \min\{\lambda_e,\ \frac12+\lambda_v\}$.

Proof For proving (31), we use

$$Pu - P_hu = S^*(Su-y_d) - S^*_h(S_hu-y_d) = (S^*-S^*_h)(Su-y_d) + S^*_h(S-S_h)u,$$

The assertion (31) follows with the approximation error estimate (25) and (26) in the form

$$\|S^*-S^*_h\|_{L^2(\Omega)\to L^2(\Omega)} \le ch^2, \qquad \|S-S_h\|_{L^2(\Omega)\to L^2(\Omega)} \le ch^2,$$

and the boundedness of S and S^*_h as operators from $L^2(\Omega)$ into $L^2(\Omega)$. □

The construction of the optimal control $\bar u$ by system (17) yields that we can assume that the restriction $\bar u|_T$ is contained in the space $V^{2,2}_\beta(T)$ for many elements T and all β satisfying the requirements of Theorem 2.1. However, we have to prove the following lemmata for all finite elements of the triangulation T_h. Therefore we split the domain Ω in two parts,

$$K_1 := \bigcup_{T\in T_h:\ \bar u\notin V^{2,2}_\beta(T)} T, \quad K_2 := \bigcup_{T\in T_h:\ \bar u\in V^{2,2}_\beta(T)} T, \quad \beta \text{ from Theorem 2.1.} \tag{32}$$

Clearly, the number of elements in K_1 grows for decreasing h. Nevertheless, the condition

$$\sum_{T\subset K_1} h_T^2 \le c \tag{33}$$

is fulfilled for isotropic and graded meshes when the boundary of the active set has finite two-dimensional measure. Note that the condition $\sum_{T\subset K_1} h_T^2 \le c$ is sufficient for $|K_1| \le ch$. Another property of such meshes is that the measure of all elements adjacent to the set M of singularities is small. Let

$$K_s = \bigcup_{\{T\in T_h : r_T = 0\}} T \tag{34}$$

and let n be the number of finite elements in K_s, that is either a fixed multiple of the number of points if $\dim M = 0$ or of the accumulated length of all edges divided by $h^{1/\mu}$ if $\dim M = 1$, then clearly

$$|K_s| \le cnh^{3/\mu} \le ch^{2/\mu}.$$

For continuous functions f we define the projection R_h into the space U_h by

$$(R_h f)(x) := f(S_T) \quad \text{if } x \in T, \tag{35}$$

where S_T denotes the centroid of the element T. In Section 4 we will prove some properties of operator R_h which allow us to formulate the following lemma.

Lemma 3.4 *Condition* (33) *leads to the estimates*

$$\|S_h\bar u - S_hR_h\bar u\|_{L^2(\Omega)} \le ch^2(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}), \tag{36}$$

$$\|P_h\bar u - P_hR_h\bar u\|_{L^2(\Omega)} \le ch^2(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}). \tag{37}$$

The proof is given in Section 4 and is the basis for the following supercloseness result.

Theorem 3.5 *Let $\bar u_h$ be the solution of* (21) *on a family of meshes with grading parameter $\mu < \min\{\lambda_e, \frac13 + \frac{\lambda_e}{2}, \frac12 + \frac{\lambda_v}{2}\}$. Assume that T_h fulfils the condition* (33). *Then the estimate*

$$\|\bar u_h - R_h\bar u\|_{L^2(\Omega)} \le ch^2\left(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \tag{38}$$

holds true.

The proof is given in Section 5. With this preparatory work we can prove the main result for the optimal control problem.

Theorem 3.6 *Let $\bar u$, $\bar y$, $\bar p$ and $\bar u_h$, $\bar y_h$, $\bar p_h$ be the solutions of* (17) *and* (22), *where the family of meshes is graded with parameter $\mu < \min\{\lambda_e, \frac13 + \frac{\lambda_e}{2}, \frac12 + \frac{\lambda_v}{2}\}$ and satisfies condition* (33). *Let $\tilde u_h$ be the postprocessed control constructed by* (5). *Then the estimates*

$$\begin{aligned}
\|\bar y - \bar y_h\|_{L^2(\Omega)} &\le ch^2\left(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) && (39)\\
\|\bar p - \bar p_h\|_{L^2(\Omega)} &\le ch^2\left(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) && (40)\\
\|\bar u - \tilde u_h\|_{L^2(\Omega)} &\le ch^2\left(\|\bar u\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) && (41)
\end{aligned}$$

hold true.

This conclusion is identically to the one in [5]. For the sake of completeness we sketch it here.

Proof We have

$$\begin{aligned} \|\bar y - \bar y_h\|_{L^2(\Omega)} &= \|S\bar u - S_h\bar u_h\|_{L^2(\Omega)} \\ &\le \|(S-S_h)\bar u\|_{L^2(\Omega)} + \|S_h(\bar u - R_h\bar u)\|_{L^2(\Omega)} + \|S_h(R_h\bar u - \bar u_h)\|_{L^2(\Omega)}, && (42) \\ \|\bar p - \bar p_h\|_{L^2(\Omega)} &= \|S^*(\bar y - y_d) - S_h^*(\bar y_h - y_d)\|_{L^2(\Omega)} \\ &\le \|(S^* - S_h^*)(\bar y - y_d)\|_{L^2(\Omega)} + \|S_h^*(\bar y - \bar y_h)\|_{L^2(\Omega)}, && (43) \\ \nu\|\bar u - \tilde u\|_{L^2(\Omega)} &= \nu\left\|\Pi_{[a,b]}\left(-\tfrac{1}{\nu}\bar p\right) - \Pi_{[a,b]}\left(-\tfrac{1}{\nu}\bar p_h\right)\right\|_{L^2(\Omega)} \le \|\bar p - \bar p_h\|_{L^2(\Omega)}. && (44) \end{aligned}$$

The estimate (39) is obtained from (42) by using Lemma 3.1, Lemma 3.4 and Theorem 3.5 combined with Lemma 3.2 and the embedding $L^\infty(\Omega) \hookrightarrow L^2(\Omega)$ where necessary. The estimate (40) can be concluded from (43), Lemma 3.1 and (39). Finally, estimate (41) follows from (44) and (40). $\Box$

4 Properties of operator R_h

This section contains lemmata with properties of the operator R_h defined in (35),

$$(R_h f)(x) := f(S_T) \quad \text{if } x \in T.$$

The point S_T is the centroid of the element T.

Lemma 4.1 *Let $T \in T_h$ and let R_h be the projection defined above. Then there holds*

$$\left|\int_T (f - R_h f)\,\mathrm{d}x\right| \le \begin{cases} c h_T^2 |T|^{1/2} |f|_{W^{2,2}(T)} & \text{for } f \in W^{2,2}(T), \\ c h_T |T|\,|f|_{W^{1,\infty}(T)} & \text{for } f \in W^{1,\infty}(T), \\ c|T|\,\|f\|_{L^\infty(T)} & \text{for } f \in L^\infty(T). \end{cases}$$

Proof The first inequality follows from the fact that the integral vanishes for all linear functions $w \in \mathcal{P}^1(T)$. Thus we can apply the Deny–Lions lemma which gives the desired result after transformation from the reference element.

The proof of the second inequality is similar. Let $\hat T$ be the usual three dimensional unit simplex. For any $\hat w \in \mathcal{P}^0(\hat T)$ there holds

$$\int_T (f - R_h f)\,\mathrm{d}x = |T| \int_{\hat T} (\hat f - \hat R \hat f)\,\mathrm{d}x = |T| \int_{\hat T} (\hat f - \hat w) - \hat R(\hat f - \hat w)\,\mathrm{d}x \le c|T|\|\hat f - \hat w\|_{L^\infty(\hat T)}$$

Thus we can apply the Deny–Lions lemma which yields

$$\int_T (f - R_h f)\,\mathrm{d}x \le c|T| \inf_{\hat w \in \mathcal{P}^0(\hat T)} \|\hat f - \hat w\|_{L^\infty(\hat T)} \le c|T|\,|\hat f|_{W^{1,\infty}(\hat T)} \le c|T| h_T |f|_{W^{1,\infty}(T)}. \quad (45)$$

Finally, we conclude from $\|R_h f\|_{L^\infty(T)} \le \|f\|_{L^\infty(T)}$ that

$$\int_T (f - R_h f)\,\mathrm{d}x \le |T|\,\|f - R_h f\|_{L^\infty(T)} \le 2|T|\,\|f\|_{L^\infty(T)}.$$

This is the third inequality. $\Box$

In order to prove more properties of operator R_h we define the L^2-projection operator $\mathrm{Q}_h : L^2(\Omega) \to U_h$ on each element T by

$$\mathrm{Q}_h f\big|_T = \frac{1}{|T|}\int_T f(x)\,\mathrm{d}x.$$

Since $\mathrm{Q}_h w = w$ for all $w \in \mathcal{P}^0(T)$ we can apply the Deny–Lions lemma which directly implies the inequality

$$\|f - \mathrm{Q}_h f\|_{L^2(T)} \le c h_T |f|_{H^1(T)} \tag{46}$$

for all $f \in H^1(T)$. Further we can conclude by the Cauchy–Schwarz inequality that

$$(f - \mathrm{Q}_h f,\, v)_{L^2(T)} = (f - \mathrm{Q}_h f,\, v - \mathrm{Q}_h v)_{L^2(T)} \le c h_T^2 |f|_{H^1(T)} |v|_{H^1(T)} \tag{47}$$

for any $f, v \in H^1(T)$. One can easily check the identity

$$\mathrm{Q}_h f - R_h f = \frac{1}{|T|}\int_T (f - R_h f)\,\mathrm{d}x \tag{48}$$

using that $R_h f$ is a piecewise constant function.

For the next results we consider functions $f \in W^{1,p}(\Omega)$ with

$$p > 3, \quad p \ge \frac{1}{1-\mu}, \quad p < \frac{2}{1-\lambda_e}, \quad p < \frac{3}{1-\lambda_v}. \tag{49}$$

The first condition is needed to ensure continuity, the second condition is needed in Corollary 4.3, and the last two conditions ensure that the solution of (7) is in $W^{1,p}(\Omega)$, see Corollary 2.3. Note that these inequalities do not conflict if $\mu < \min\{\frac{1}{2} + \frac{\lambda_e}{2}, \frac{2}{3} + \frac{\lambda_v}{3}\}$ which is weaker than condition (6).

Lemma 4.2 *The inequality*

$$\|\mathrm{Q}_h f - R_h f\|_{L^2(T)} \quad \le \quad |T|^{1/2-1/p} h_T |f|_{W^{1,p}(\Omega)}$$

holds for all $f \in W^{1,p}(T)$ *with* $p > 3$.

Proof We have by using (48)

$$\int_T (\mathrm{Q}_h f - R_h f)^2\,\mathrm{d}x = \int_T \left[\frac{1}{|T|}\int_T f - R_h f\,\mathrm{d}\xi\right]^2\,\mathrm{d}x = |T|^{-1}\left[\int_T f - R_h f\,\mathrm{d}\xi\right]^2$$

which leads to

$$\|\mathrm{Q}_h f - R_h f\|_{L^2(T)} \le |T|^{-\frac{1}{2}}\left|\int_T f - R_h f\,\mathrm{d}x\right|.$$

Starting from estimate (45) we conclude by using the embedding $L^\infty(\hat{T}) \hookrightarrow W^{1,p}(\hat{T})$ for $p > 3$ that

$$\begin{aligned}
\int_T (f - R_h f)\,\mathrm{d}x \quad &\le \quad c|T| \inf_{\hat{w}\in\mathcal{P}^0(\hat{T})} \|\hat{f} - \hat{w}\|_{W^{1,p}(\hat{T})} \\
&\le \quad c|T|\, |\hat{f}|_{W^{1,p}(\hat{T})} \\
&\le \quad c|T|^{1-1/p} h_T |f|_{W^{1,p}(T)}.
\end{aligned}$$

which directly leads to the desired inequality. □

Corollary 4.3 *Let the mesh be graded with parameter μ. Then*

$$\|\mathrm{Q}_h f - R_h f\|_{L^2(K_s)} \le ch^2 |f|_{W^{1,p}(K_s)}$$

holds for all $f \in W^{1,p}(K_s)$ with $p > 3$, $p \ge \frac{1}{1-\mu}$.

Proof The application of the Hölder inequality and Lemma 4.2 yields

$$\begin{aligned}
\|\mathrm{Q}_h f - R_h f\|^2_{L^2(K_s)} &= \sum_{T \in K_s} \|\mathrm{Q}_h f - R_h f\|^2_{L^2(T)} \\
&\le c \sum_{T \in K_s} h_T^{6\left(\frac{1}{2}-\frac{1}{p}\right)+2} |f|^2_{W^{1,p}(T)} \\
&\le c \left(\sum_{T \in K_s} h_T^{\left(5-\frac{6}{p}\right)\frac{p}{p-2}} \right)^{\frac{p-2}{p}} \cdot \left(\sum_{T \in K_s} |f|^p_{W^{1,p}(T)} \right)^{\frac{2}{p}} \\
&\le c \left(h_T^{-1} \cdot h_T^{\left(5-\frac{6}{p}\right)\frac{p}{p-2}} \right)^{\frac{p-2}{p}} |f|^2_{W^{1,p}(K_s)}
\end{aligned}$$

By simple computation we see that the exponent of h_T is $4 - 4/p$. Further we get with $1 - 1/p \ge \mu$ as well as $h_T \le ch^{1/\mu}$ that $h_T^{4-4/p} \le h_T^{4\mu} \le ch^4$ and, consequently, the desired result. □

Corollary 4.4 *Let the mesh be graded with parameter μ. Let K_s from* (34)*, $K_r = \Omega \setminus \overline{K}_s$, $f \in V^{2,2}_{2-2\mu}(K_r) \cap W^{1,p}(K_s)$. Then the estimate*

$$\|\mathrm{Q}_h f - R_h f\|_{L^2(\Omega)} \le ch^2 \left(|f|_{V^{2,2}_{2-2\mu}(K_r)} + |f|_{W^{1,p}(K_s)} \right)$$

holds for all p satisfying (49)*.*

Proof The estimate on K_s is given by Corollary 4.3. For the estimate on K_r we use the definition of Q_h, property (48) and Lemma 4.1,

$$\begin{aligned}
\|\mathrm{Q}_h f - R_h f\|^2_{L^2(K_r)} &= \sum_{T \subset K_r} \|\mathrm{Q}_h f - R_h f\|^2_{L^2(T)} \\
&= \sum_{T \subset K_r} |T|^{-1} \left| \int_T (f - R_h f)\, \mathrm{d}x \right|^2 \\
&\le \sum_{T \subset K_r} |T|^{-1} \left[ch_T^2 |T|^{1/2} |f|_{W^{2,2}(T)} \right]^2 .
\end{aligned}$$

Since $h_T \le chr_T^{1-\mu}$ and the equivalence of $r_T^{2-2\mu}|f|_{W^{2,2}(T)}$ and $|f|_{V^{2,2}_{2-2\mu}(T)}$ we conclude further

$$\|\mathrm{Q}_h f - R_h f\|^2_{L^2(K_r)} \le ch^4 \sum_{T \subset K_r} |f|^2_{V^{2,2}_{2-2\mu}(T)} \le ch^4 |f|^2_{V^{2,2}_{2-2\mu}(K_r)}$$

Hence, we have shown the proposition. □

Lemma 4.5 *Let $\bar{u}$ be the optimal control of problem* (1). *Then the estimate*

$$(\mathrm{Q}_h\bar{u} - R_h\bar{u}, v_h)_{L^2(\Omega)} \leq ch^2\|v_h\|_{L^\infty(\Omega)}\left(\|\bar{u}\|_{L^\infty(\Omega)} + \|\bar{y}_d\|_{L^\infty(\Omega)}\right)$$

holds for all $v_h \in V_h$ if $\mu < \min\{\lambda_e,\ \frac{1}{3} + \frac{\lambda_e}{2},\ \frac{1}{2} + \frac{\lambda_v}{2}\}$.

Proof To show the inequality we split the domain in three parts where $\bar{u}$ has different regularity: $K_{1,r} = K_1 \setminus \overline{K}_s$, $K_{2,r} = K_2 \setminus \overline{K}_s$ and K_s, see equations (32) and (34). We have

$$\begin{aligned}\int_\Omega v_h(\mathrm{Q}_h\bar{u} - R_h\bar{u})\,\mathrm{d}x &= \sum_{T\in T_h}\int_T v_h\left(\frac{1}{|T|}\int_T(\bar{u} - R_h\bar{u})\,\mathrm{d}\xi\right)\mathrm{d}x \\ &\leq \sum_{T\in T_h}\|v_h\|_{L^\infty(T)}\int_T(\bar{u} - R_h\bar{u})\,\mathrm{d}\xi\end{aligned}$$

where we used that $\mathrm{Q}_h\bar{u} - R_h\bar{u}$ is a constant on each T. Next we apply Lemma 4.1 on each subdomain to the integral. This yields

$$\begin{aligned}\int_\Omega v_h(\mathrm{Q}_h\bar{u} - R_h\bar{u})\,\mathrm{d}x &\leq \sum_{T\subset K_{2,r}}\|v_h\|_{L^\infty(T)}ch_T^2|T|^{1/2}|\bar{u}|_{W^{2,2}(T)} \\ &+ \sum_{T\subset K_{1,r}}\|v_h\|_{L^\infty(T)}ch_T|T|\,|\bar{u}|_{W^{1,\infty}(T)} \\ &+ \sum_{T\subset K_s}\|v_h\|_{L^\infty(T)}c|T|\,\|\bar{u}\|_{L^\infty(T)}\end{aligned}$$

Using equations (18) and the Cauchy–Schwarz inequality on the first sum as well as the estimates $h_T|T| \leq ch_T^4 \leq ch_T^2h^2r_T^{2-2\mu}$ and $r_T^{2-2\mu}|\bar{u}|_{W^{1,\infty}(T)} \leq \|r^{2-2\mu}\nabla\bar{u}\|_{L^\infty(T)}$ on the second sum, we finally get

$$\begin{aligned}\int_\Omega v_h(\mathrm{Q}_h\bar{u} - R_h\bar{u})\,\mathrm{d}x \leq\ & \|v_h\|_{L^\infty(\Omega)}\Big(ch^2|K_{2,r}|^{1/2}\,|\bar{u}|_{V^{2,2}_{2-2\mu}(K_{2,r})} \\ & + ch^2\|r^{2-2\mu}\nabla\bar{u}\|_{L^\infty(K_{1,r})}\sum_{T\subset K_{1,r}}h_T^2 + c|K_s|\,\|\bar{u}\|_{L^\infty(K_s)}\Big)\end{aligned}$$

Next we use that $K_{2,r} \subset \Omega$ is bounded, that the mesh fulfils condition (33) and that $\mu \leq 1$ implies $|K_s| \leq ch^{2/\mu} \leq ch^2$,

$$\begin{aligned}&\int_\Omega v_h(\mathrm{Q}_h\bar{u} - R_h\bar{u})\,\mathrm{d}x \\ &\leq\ ch^2\|v_h\|_{L^\infty(\Omega)}\left(|\bar{u}|_{V^{2,2}_{2-2\mu}(K_{2,r})} + \|r^{2-2\mu}\nabla\bar{u}\|_{L^\infty(K_{1,r})} + \|\bar{u}\|_{L^\infty(K_s)}\right)\end{aligned}$$

Since $\bar{u}$ is the optimal control of (1) it solves system (17). We can substitute $\bar{u}$ by $-\frac{1}{\nu}\bar{p}$ in the above norms, because $\bar{u}$ is either constant or equal to $-\frac{1}{\nu}\bar{p}$. Finally we extend the domains of the norms and apply Theorem 2.1 and Corollary 2.3 with $\beta = 2 - 2\mu$. Note that $\beta = 2 - 2\mu > \max\{\frac{4}{3} - \lambda_e,\ 1 - \lambda_v\}$ is equivalent to $\mu < \min\{\frac{1}{3} + \frac{\lambda_e}{2},\ \frac{1}{2} + \frac{\lambda_v}{2}\}$. Thus we get

$$\begin{aligned}\int_\Omega v_h(\mathrm{Q}_h\bar{u} - R_h\bar{u})\,\mathrm{d}x &\leq ch^2\|v_h\|_{L^\infty(\Omega)}\left(\frac{1}{\nu}|\bar{p}|_{V^{2,2}_{2-2\mu}(\Omega)} + \frac{1}{\nu}\|r^{2-2\mu}\nabla\bar{p}\|_{L^\infty(\Omega)} + \|\bar{u}\|_{L^\infty(\Omega)}\right) \\ &\leq \frac{c}{\nu}h^2\|v_h\|_{L^\infty(\Omega)}\left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right)\end{aligned}$$

which had to be proven. □

With the help of the L^2-projection we are able to prove Lemma 3.4.

Proof [Lemma 3.4] We start with

$$\begin{aligned}
&\|S_h\bar{u} - S_hR_h\bar{u}\|^2_{L^2(\Omega)} = (S_h\bar{u} - S_hR_h\bar{u}, S_h\bar{u} - S_hR_h\bar{u})_{L^2(\Omega)} \\
&\quad = \ a(S_h\bar{u} - S_hR_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u}) \\
&\quad = \ (\bar{u} - R_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(\Omega)} \\
&\quad = \ (\bar{u} - \mathrm{Q}_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(\Omega)} + (\mathrm{Q}_h\bar{u} - R_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(\Omega)} \qquad (50)
\end{aligned}$$

By definition of P_h the functions $P_h\bar{u}$ and $P_hR_h\bar{u}$ are the solutions of the discretized adjoint equation (20), that means

$$P_h\bar{u} - P_hR_h\bar{u} = S_h^*(S_h\bar{u} - y_d) - S_h^*(S_hR_h\bar{u} - y_d) = S_h^*(S_h\bar{u} - S_hR_h\bar{u}). \qquad (51)$$

Next we apply estimate (47) to the first term of (50),

$$\begin{aligned}
\sum_{T\in T_h} (\bar{u} - \mathrm{Q}_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(T)} &\le c\sum_{T\in T_h} h_T^2 |\bar{u}|_{H^1(T)} |P_h\bar{u} - P_hR_h\bar{u}|_{H^1(T)} \\
&\le ch^2|\bar{u}|_{H^1(\Omega)} |P_h\bar{u} - P_hR_h\bar{u}|_{H^1(\Omega)}
\end{aligned}$$

because $h_T^2 \le ch^2$. Since S_h^* is a bounded operator from $L^2(\Omega)$ into $H^1(\Omega)$, see Lemma 3.2, we achieve with (51)

$$\begin{aligned}
(\bar{u} - \mathrm{Q}_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(\Omega)} &\le ch^2|\bar{u}|_{H^1(\Omega)} \|S_h\bar{u} - S_hR_h\bar{u}\|_{L^2(\Omega)} \\
&\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \|S_h\bar{u} - S_hR_h\bar{u}\|_{L^2(\Omega)} \qquad (52)
\end{aligned}$$

where we used (16), (10), and (3) in order to bound $|\bar{u}|_{H^1(\Omega)}$. For the second term of (50), we apply Lemma 4.5, Equation (51) and again Lemma 3.2 and get

$$\begin{aligned}
(\mathrm{Q}_h\bar{u} - R_h\bar{u}, P_h\bar{u} - P_hR_h\bar{u})_{L^2(\Omega)} &\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \|P_h\bar{u} - P_hR_h\bar{u}\|_{L^\infty(\Omega)} \\
&\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \|S_h\bar{u} - S_hR_h\bar{u}\|_{L^2(\Omega)}
\end{aligned}$$

This estimate gives together with (52) and after division by $\|S_h\bar{u} - S_hR_h\bar{u}\|_{L^2(\Omega)}$ the desired result (36).

Inequality (37) follows from (36) by using (51) and the fact that S_h^* is bounded. □

5 Proof of supercloseness of $\bar{u}_h$ and $R_h\bar{u}$

We start by citing a lemma from [5].

Lemma 5.1 *The inequality*

$$\nu\|R_h\bar{u} - \bar{u}_h\|^2_{L^2(\Omega)} \le (R_h\bar{p} - \bar{p}_h, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \qquad (53)$$

is valid.

For the sake of completeness we sketch the proof here.

Proof The optimality condition (15) is true for all $u \in U_{\mathrm{ad}}$. Therefore, we have pointwise a.e.

$$(\bar{p}(x) + \nu\bar{u}(x)) \cdot (u(x) - \bar{u}(x)) \geq 0 \qquad \forall u \in U_{\mathrm{ad}}.$$

Consider any finite element T with center of gravity S_T, apply this formula for $x = S_T$ and $u = \bar{u}_h$, integrate over T and accumulate over all T. We arrive at

$$(R_h\bar{p} + \nu R_h\bar{u}, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \geq 0.$$

Moreover, we can test the optimality condition (23) for $\bar{u}_h$ with the function $R_h\bar{u}$ and get

$$(\bar{p}_h + \nu\bar{u}_h, R_h\bar{u} - \bar{u}_h)_{L^2(\Omega)} \geq 0.$$

We add these two inequalities and obtain an inequality which is equivalent to the formula (53). □

Finally we can use this to prove Theorem 3.5.

Proof [Theorem 3.5] From Lemma 5.1 we get

$$\begin{aligned}
\nu\|R_h\bar{u} - \bar{u}_h\|^2_{L^2(\Omega)} &\leq (R_h\bar{p} - \bar{p}_h,\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \\
&= (R_h\bar{p} - \bar{p},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} + (\bar{p} - P_hR_h\bar{u},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \\
&\quad + (P_hR_h\bar{u} - \bar{p}_h,\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \qquad (54)
\end{aligned}$$

Next we estimate each of the three terms. To the first we apply Corollary 4.4 and Corollary 2.3,

$$\begin{aligned}
(R_h\bar{p} - \bar{p},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} &= (R_h\bar{p} - \mathrm{Q}_h\bar{p},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} + (\mathrm{Q}_h\bar{p} - \bar{p},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \\
&= (R_h\bar{p} - \mathrm{Q}_h\bar{p},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \\
&\leq \|R_h\bar{p} - \mathrm{Q}_h\bar{p}\|_{L^2(\Omega)}\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)} \\
&\leq ch^2\left(|\bar{p}|_{V^{2,2}_{2-2\mu}(K_r)} + |\bar{p}|_{W^{1,p}(K_s)}\right)\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)} \\
&\leq ch^2\left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right)\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)} \qquad (55)
\end{aligned}$$

The second term can be estimated with the Cauchy–Schwarz inequality

$$(\bar{p} - P_hR_h\bar{u},\, \bar{u}_h - R_h\bar{u})_{L^2(\Omega)} \leq \|P\bar{u} - P_hR_h\bar{u}\|_{L^2(\Omega)}\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)}$$

and by using Corollary 3.3 and Lemma 3.4,

$$\begin{aligned}
\|P\bar{u} - P_hR_h\bar{u}\|_{L^2(\Omega)} &\leq \|P\bar{u} - P_h\bar{u}\|_{L^2(\Omega)} + \|P_h\bar{u} - P_hR_h\bar{u}\|_{L^2(\Omega)} \\
&\leq ch^2\left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right). \qquad (56)
\end{aligned}$$

The third term is at most zero because $\bar{p}_h = P_h\bar{u}_h$ and $P_hu = S_h^*(S_hu - y_d)$, and can simply be omitted,

$$\begin{aligned}
\big(P_hR_h\bar{u} - \bar{p}_h,\, \bar{u}_h - R_h\bar{u}\big)_{L^2(\Omega)} &= \big(P_hR_h\bar{u} - P_h\bar{u}_h,\, \bar{u}_h - R_h\bar{u}\big)_{L^2(\Omega)} \\
&= \big(S_h(R_h\bar{u} - \bar{u}_h),\, S_h(\bar{u}_h - R_h\bar{u})\big)_{L^2(\Omega)} \leq 0. \qquad (57)
\end{aligned}$$

Thus, (54)–(57) yield

$$\nu\|R_h\bar{u} - \bar{u}_h\|^2_{L^2(\Omega)} \leq ch^2\left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right)\|R_h\bar{u} - \bar{u}_h\|_{L^2(\Omega)}$$

which finishes the proof. □

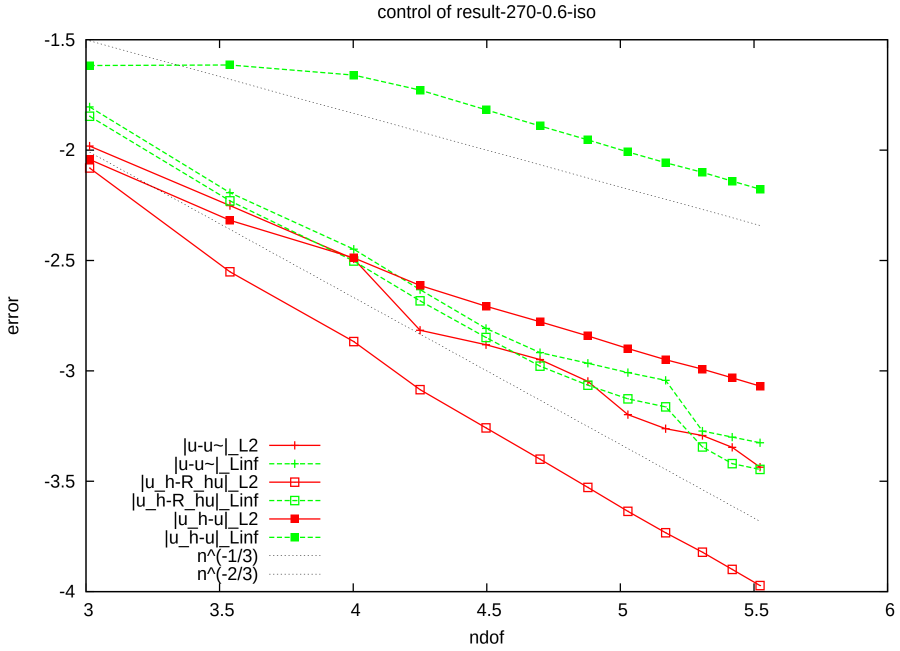

Figure 1: Errors of the optimal control, $\lambda = \frac{2}{3}$, $\mu = 0.6$, $\alpha = 2.5$, $\nu = 0.01$.

6 Numerical Results

Consider the optimal control problem that minimizes the functional (2) where $u \in U_{\text{ad}}$ and where the state $y = Su$ is the weak solution of the boundary value problem

$$-\Delta y + y = u + f \quad \text{in } \Omega, \quad y = 0 \text{ on } \partial\Omega.$$

The domain Ω can be described in cylindrical coordinates by

$$\Omega = \{(r, \varphi, z) : 0 < r < 1,\ 0 < \varphi < \tfrac{3}{2}\pi,\ 0 < z < 1\}.$$

We choose

$$U_{\text{ad}} = \{u \in U : -0.025 \le u(x) \le 10 \text{ in } \Omega\}.$$

With $\lambda = \lambda_e = 2/3$ and $\alpha = 5/2$ we choose f and y_d such that

$$\begin{aligned} \bar{y}(r, \varphi, z) &= z(1-z)(r^\lambda - r^\alpha) \sin \lambda\varphi, \\ \bar{p}(r, \varphi, z) &= \nu z(1-z)(r^\lambda - r^\alpha) \sin \lambda\varphi, \\ \bar{u}(r, \varphi, z) &= \Pi_{[a,b]}\big(-\tfrac{1}{\nu}\bar{p}\big). \end{aligned}$$

The result of an example computation is given in Figure 1. The three solid lines show the L^2-norms of $\bar{u}_h - R_h\bar{u}$, $\bar{u} - \tilde{u}$ and $\bar{u} - \bar{u}_h$, marked with $\square$, $+$ and $\blacksquare$, respectively. The dotted lines show the slope of $O(h) = n^{-1/3}$ and $O(h^2) = n^{-2/3}$. The dashed lines show the L^∞-norm of the three errors and are given only for reference. We see clearly that $\|\bar{u} - \bar{u}_h\|_{L^2(\Omega)} = O(h)$ and $\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)} = O(h^2)$. The error of $\|\bar{u} - \tilde{u}\|_{L^2(\Omega)}$ is much smaller than $\|\bar{u} - \bar{u}_h\|_{L^2(\Omega)}$ but not on such an ideal line as the other two.

7 Conclusions

The important results of this paper include Theorem 3.5,

$$\|\bar{u}_h - R_h\bar{u}\|_{L^2(\Omega)} \le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right),$$

and Theorem 3.6,

$$\begin{aligned} \|\bar{y} - \bar{y}_h\|_{L^2(\Omega)} &\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right), \\ \|\bar{p} - \bar{p}_h\|_{L^2(\Omega)} &\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right), \\ \|\bar{u} - \tilde{u}\|_{L^2(\Omega)} &\le ch^2 \left(\|\bar{u}\|_{L^\infty(\Omega)} + \|y_d\|_{L^\infty(\Omega)}\right) \end{aligned}$$

for appropriatly graded meshes. Although the convergence rate is the same as in the two dimensional case presented in [5], the proofs became technically more difficult. In particular, we need the stronger refinement condition $\mu < \frac{1}{3} + \frac{\lambda_e}{2}$ additionally to the condition known from the boundary value problem, $\mu < \lambda_e$. One consequence is that mesh refinement is necessary for all $\lambda_e \le 4/3$. The reason is that only for $\lambda_e > 4/3$ a solution $\bar{y} \in W^{1,\infty}(\Omega)$ is obtained from embedding theorems. For $\lambda_e < 4/3$ we have $y \in W^{2,p}(\Omega)$ with $p < \frac{2}{2-\lambda_e} \le 3$ only, whereas $W^{2,p}(\Omega) \hookrightarrow W^{1,\infty}(\Omega)$ holds for $p > 3$. That corresponds to [27]. The arguments apply for corner singularities analogously, yielding the condition $\mu < \frac{1}{2} + \frac{\lambda_v}{2}$.

The main challenges in the proofs were first the proof of $\|S_h f\|_{L^\infty(\Omega)} \le c\|f\|_{L^2(\Omega)}$ (Lemma 3.2) where the rough estimates in [5] had to be replaced by a much more careful derivation. Second, the properties of the operator R_h presented in section 4 needed a completely different approach. Here, the authors especially thank Arnd Rösch and Mariano Mateos for valuable discussions and preliminary copies of their yet unpublished article [22].

The implementation was mostly straightforward. There were only two issues that had to be taken care of. First, the construction of conforming isotropic graded tetrahedral meshes is theoretically simple, but non-trivial to implement. We use the algorithm described in [3]. Second, in order to compute the norm of the error $\|\bar{u} - \tilde{u}_h\|_{L^2(\Omega)}$ one has to numerically integrate non-differentiable functions with high accuracy. The integrator has to identify all tetrahedra where $\bar{u}$ or $\tilde{u}_h$ kink, split them temporarily and approximate the integrals on all parts. However, this procedure is only necessary to compute the error norms presented in Figure 1. It does not belong to the solution strategy presented here.

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