



Review

A posteriori error estimation techniques in practical finite element analysis

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Abstract

In this paper we review the basic concepts to obtain a posteriori error estimates for the finite element solution of an elliptic linear model problem. We give the basic ideas to establish global error estimates for the energy norm as well as goal-oriented error estimates. While we show how these error estimation techniques are employed for our simple model problem, the emphasis of the paper is on assessing whether these procedures are ready for use in practical linear finite element analysis. We conclude that the actually practical error estimation techniques do not provide mathematically proven bounds on the error and need to be used with care. The more accurate estimation procedures also do not provide proven bounds that, in general, can be computed efficiently. We also briefly comment upon the state of error estimations in nonlinear and transient analyses and when mixed methods are used.

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Contents

1. Introduction	236
2. Requirements for an error estimator	237
3. Model problem	238
3.1. Finite element approximation	239
3.2. A priori error estimates	239
4. Global error estimates for the energy norm	239
4.1. Explicit error estimators	240
4.2. Implicit error estimators	241

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4.2.1.	Element residual method	241
4.2.2.	Subdomain residual method	242
4.3.	Recovery-based error estimators	243
4.4.	Concluding remarks	244
5.	Goal-oriented error estimates	245
5.1.	The basic framework	245
5.2.	Specific applications using the basic framework	246
5.2.1.	Energy norm based estimates	246
5.2.2.	The dual-weighted residual method	247
5.2.3.	Direct use of influence functions	247
5.2.4.	The Green's function decomposition method	248
5.2.5.	Exact-bounds approach	249
5.2.6.	Reduced-basis output bounds approach	249
5.3.	Global or pollution error versus local error	249
5.4.	Concluding remarks	251
6.	Nonlinear problems	252
7.	Time-dependent problems	253
8.	Mixed formulations	254
9.	Numerical examples	255
9.1.	Analysis of a shell	256
9.2.	Analysis of a frame structure	256
9.3.	Analysis of a plate in plane stress	259
10.	Conclusions	262
	Acknowledgement	263
	References	263

1. Introduction

The modeling of physical phenomena arising in engineering and the sciences leads to partial differential equations in space and time, expressing the mathematical model of the problem to be solved. In general, analytical solutions of these equations do not exist, hence numerical methods such as the finite element method are employed. A major feature of numerical methods is that they involve different sources of numerical errors [1,2]. The focus of this paper is only on the discretization error which is due to the finite element (polynomial) approximation of the solution. Hence, we assume that an appropriate mathematical model has been chosen and, even for this case, we are only concerned with one specific error, namely the discretization error arising in the finite element solution of this model.

Since the late 1970s several strategies have been developed to estimate the discretization errors of finite

element solutions. Basically, there are two types of error estimation procedures available. So called a priori error estimators provide information on the asymptotic behavior of the discretization errors but are not designed to give an actual error estimate for a given mesh. In contrast, a posteriori error estimators employ the finite element solution itself to derive estimates of the actual solution errors. They are also used to steer adaptive schemes where either the mesh is locally refined (*h-version*) or the polynomial degree is raised (*p-method*). Most a posteriori error estimators developed prior to the mid-1990s focused on the global error in the energy norm. Then recently the theory was extended to estimate the error in particular quantities of interest. To understand the importance of this extension it must be realized that many local or global quantities of interest—such as deformations, stresses, drag and lift coefficients or the heat transfer of a structural part—can be obtained by applying a linear functional to the solution.

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