27th IFIP TC7 Conference 2015 on System Modelling and Optimization

Adaptivity and memory-reduced adjoints for optimization problems with parabolic PDE-constraints

A priori analysis of the backward Euler-Galerkin method for parabolic problems

Christian Kreuzer

Ruhr-Universität Bochum

christian.kreuzer@rub.de

Abstract: It is a well known fact, that inf-sup stable Galerkin discretisations of linear continuous problem provide quasi-optimal approximations in the corresponding norms. For elliptic problems, this is known as Cea's Lemma. A priori error bounds are then typically obtained with the help of some (quasi)-interpolation.

We apply this principle to parabolic problems and prove inf-sup stability and thus quasioptimality of space and time adaptive backward Euler-Galerkin discretisations. In a second step, we define a reasonable (quasi)-interpolation operator and conclude new a priori error bounds. In 1982 Dupont presented a counter example showing non-convergence of the backward Euler-Galerkin in the presence of spatial mesh changes. In this case, our bound contains an additional term, which is consistent with Dupont's observation.