A POSTERIORI ERROR CONTROL FOR FULLY DISCRETE CRANK-NICOLSON SCHEMES

E. BÄNSCH, F. KARAKATSANI, AND CH. MAKRIDAKIS

ABSTRACT. We derive residual-based a posteriori error estimates of optimal order for fully discrete approximations for linear parabolic problem. The time discretization uses the Crank-Nicolson method and the space discretization uses finite element spaces that are allowed to change in time. The main tool in our analysis is the comparison with an appropriate reconstruction of the discrete solution which is introduced in the present paper.

1. INTRODUCTION

Adaptive algorithms, for instance for time-dependent problems, are linked to error control through a posteriori estimates. Despite the effort in recent years for these problems many key issues remain unexplored. One of them is the effect of mesh modification to the estimation and algorithm design in fully discrete finite element approximations for simple model problems. Mesh modification is a necessity in the design of adaptive schemes with moving interesting characteristics. In the present paper, we derive the first optimal order a posteriori estimates in $L^\infty(L^2)$ for fully discrete Crank-Nicolson schemes for linear parabolic problems allowing mesh modification. In a companion paper [4] we study the qualitative analytical and computational behavior of the schemes and the estimators.

Our analysis leads to the interesting conclusion that even simple refinement can spoil Crank–Nicolson schemes. As a consequence we introduce a version of the Crank–Nicolson (CN) scheme consistent with mesh redistribution. The definition of the new version of fully discrete CN scheme is motivated by the a posteriori analysis presented herein. Although the behavior of the scheme is more robust during mesh change, it appears that the estimators might become sensitive in certain cases. In [4] we present detailed computational experiments which show that the a posteriori estimators are of optimal order and include terms capturing separately the spatial and the temporal errors.

We claim that the observed behaviour during mesh modification is related to the well known fact that CN is sensitive to non-smooth data effects. It is known that CN is a sensitive scheme and belongs to the border of stable time discretization methods for diffusion problems. Among its known properties is its lack of smoothing effect, see [12, 17]. Spectral arguments and computational results in [4] suggest that this lack of smoothing of CN scheme is present and influences the behavior of the a posteriori estimators. Therefore, it will be interesting to study nonstandard projections into the new finite element space with improved smoothing properties compared to the standard interpolant. Our analysis is designed to allow such possibility, but this is a subtle issue which heavily depends on the qualitative properties of the PDE at hand and requires further investigation.

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Our analysis is based on the methodology developed in [14, 10] for space discrete and fully discrete and in [2, 3] for time discrete schemes. A key point is the definition of an auxiliary function which we call reconstruction of the approximation $U$. For the problem considered, the choice of reconstruction is not obvious. As far as the time reconstruction is concerned we follow the approach of [3] which includes the reconstructions based on approximations on one time level (two point estimators) as in [2] as well as the reconstructions based on approximations on two time levels (three point estimators) as in [11]. The elliptic reconstruction [14] is also involved in the analysis leading to the derivation of optimal order estimators in $L^\infty(L^2)$. The mesh change effect is also taken into account.

Fully discrete a posteriori estimates for CN time discretization methods were derived previously in [11, 19]. The estimators in [11] are valid only without mesh change and they are of optimal order in $L^2(H^1)$ but not in $L^\infty(L^2)$. The estimators in [19] are not second order in time, see [15]. Compared to existing results, apart from including the possibility of mesh-change, our analysis provides optimal order estimators in $L^\infty(L^2)$ for higher-order in time fully discrete schemes. We would like also to emphasize the fact that our approach does not hinge in an essential way to the parabolic character of the problem, and thus is in principle applicable to other evolution problems. In fact, in [9, 8], the ideas presented herein were useful to a posteriori analysis for linear Schrödinger equation and for generalized KDV-type equations.

A posteriori bounds for Crank–Nicolson methods applied to the linear Schrödinger equation were derived by Dörfler [5]. Alternative estimators for the discretization methods and the problem at hand based on the direct comparison of $u$ and the numerical solution $U$ could be derived using parabolic duality as in [7, 6].

The rest of this paper is organized as follows. In Section 2 we introduce the problem setting, the notation and we discuss the standard and the modified CN discretization allowing mesh change. Also, in Section 2 we present the space time reconstruction. Specific choices of the reconstructions leading to two point and three point estimators are given. Section 3 is devoted to the main error analysis. In Section 4 we state the final estimates in the case of two as well as in the case of three point estimator. Further, each term appearing in the main Theorem of Section 3 is analyzed completing the proof of the estimates. For completeness we include the main conclusions of [4] regarding the qualitative and computational behavior of the estimators derived in this paper in Section 5.

2. CRANK-NICOLSON METHODS AND SPACE-TIME RECONSTRUCTION

Let $\Omega$ be a convex polygonal domain in $\mathbb{R}^d$, $d=2,3$, and $T>0$. Our assumption on the domain is due to the requirement that elliptic regularity estimates hold. If this is not the case, the terms affected can be treated in a different but more complicated way. We consider the heat equation: Find $u \in L^\infty(0,T;H^1_0(\Omega))$, with $\partial_t u \in L^2(0,T;L^2(\Omega))$, satisfying

$$\begin{cases}
\langle ut, \phi \rangle + a(u, \phi) = \langle f, \phi \rangle, & \forall \phi \in H^1_0(\Omega), \\
u(0) = u^0,
\end{cases}$$

(2.1)

where $f \in L^2(0,T;L^2(\Omega))$ and $u^0 \in H^1_0(\Omega)$. We denote by $\langle \cdot, \cdot \rangle$ the duality pairing between $H^1_0(\Omega)$ and its dual $H^{-1}(\Omega)$, and by $a(\cdot, \cdot)$ the bilinear form in $H^1_0(\Omega)$ defined as

$$a(v, w) = \langle \nabla v, \nabla w \rangle, \quad \forall v, w \in H^1_0(\Omega).$$

(2.2)

For $\mathcal{D} \subset \mathbb{R}^d$ we denote by $\| \cdot \|_{\mathcal{D}}$ the norm in $L^2(\mathcal{D})$, by $\| \cdot \|_{r,\mathcal{D}}$ and by $| \cdot |_{r,\mathcal{D}}$ the norm and the semi-norm, respectively, in the Sobolev space $H^r(\mathcal{D})$, $r \in \mathbb{Z}^+$. In view of the Poincaré inequality, we consider $| \cdot |_{1,\mathcal{D}}$ to be the norm in $H^1_0(\mathcal{D})$ and denote by $| \cdot |_{1,\mathcal{D}}$ the norm in $H^{-1}(\mathcal{D})$. To simplify the notation, we shall omit the subscript $\mathcal{D}$ in the notation of function spaces and norms whenever $\mathcal{D} = \Omega$, throughout the rest of the paper. Let $0 = t^0 < t^1 < \cdots < t^N = T$ be a partition of $[0,T]$ and $I_n := (t^{n-1}, t^n)$, $k_n := t^n - t^{n-1}$, $\tau^{n-\frac{1}{2}} := t^{n-1} + k_n/2$. In the sequel, we shall also denote by $u^n(x)$ and $f^m(x)$ the values $u(x,t^m)$ and $f(x,t^m)$. In particular, if $v$ is piecewise linear in time, obviously, $v^{n-\frac{1}{2}} = \frac{v^n + v^m}{2}$, $n = 1, \ldots, N$. 


For the space discretization we shall use the finite element method, therefore we introduce a family \( \{T_n\}_{n=0}^N \) of conforming shape-regular triangulations of the domain \( \Omega \) corresponding to the time node \( t^n \). Here, we assume that the triangulations may be changed in time. Let \( h_n \) be the local mesh-size function of each given triangulation \( T_n \) defined by
\[
h_n(x) := h_K, \quad K \in T_n \text{ and } x \in K,
\]
with \( h_K := \text{diam}(K) \). For each \( n \) and for each \( K \in T_n \), we let \( \mathcal{E}_n(K) \) be the set of the sides of \( K \) (edges in \( d = 2 \) or faces in \( d = 3 \)) and \( \Sigma_n(K) \subset \mathcal{E}_n(K) \) be the set of the internal sides of \( K \). In addition, we introduce the sets \( \mathcal{E}_n := \bigcup_{K \in T_n} \mathcal{E}_n(K) \) and \( \Sigma_n := \bigcup_{K \in T_n} \Sigma_n(K) \). We shall also use the sets \( \Sigma_n := \Sigma_n \cap \Sigma_{n-1} \) and \( \Sigma_n := \Sigma_n \cup \Sigma_{n-1} \). Finally, by \([v]_e\) and \([v]_f\) we denote the jump of the possibly discontinuous scalar or vector valued function, respectively.

We associate with each triangulation \( T_n \) the finite element spaces
\[
\tilde{\mathcal{V}}^n := \{ \phi \in H^1(\Omega) : \forall K \in T_n : \phi|_K \in \mathbb{P}^l \} \quad \text{and} \quad \mathcal{V}^n := \tilde{\mathcal{V}}^n \cap H^1_0(\Omega),
\]
where \( \mathbb{P}^l \) is the space of polynomials in \( d \) variables of degree at most \( l \).

### 2.1. The fully discrete scheme.

The fully discretizations achieved by the Crank-Nicolson method in time and by the standard finite element method in space satisfy the following discrete equations: let \( U^0 \) be a given initial approximation of \( u^0 \) and for \( 1 \leq n \leq N \), find \( U^n \in \mathcal{V}^n \) such that
\[
\frac{U^n - U^{n-1}}{k_n} + a(U^n + U^{n-1}) + \frac{1}{2}(-\Delta^n)U^n + \frac{1}{2}(-\Delta^n)U^{n-1} = P^n_0 f^{n-\frac{1}{2}}.
\]

This scheme can be written in the point-wise form,
\[
\frac{U^n - P^n_0 U^{n-1}}{k_n} + \frac{1}{2}(-\Delta^n)U^n + \frac{1}{2}(-\Delta^n)U^{n-1} = P^n_0 f^{n-\frac{1}{2}}.
\]

Here \( P^n_0 : L^2 \rightarrow \mathcal{V}^n \) is the \( L^2 \)-projection onto \( \mathcal{V}^n \) and \( \Delta^n \) is the discrete Laplacian corresponding to the finite element space \( \mathcal{V}^n \) defined by

**Definition 2.1.** The discrete Laplacian \( \Delta^n : H^1_0(\Omega) \rightarrow \mathcal{V}^n \) is the operator with the property
\[
(-\Delta^n \phi, \phi) = a(v, \phi) \quad \forall \phi \in \mathcal{V}^n.
\]

It turns out that scheme (2.6) is problematic due to the term \( \Delta^n U^{n-1} \) which may cause problems during a mesh modification. Indeed, if for instance \( T_n \) is a refinement of \( T_{n-1} \), then the discrete Laplace operator on the finer mesh is applied to coarse grid functions leading to oscillatory behavior of the term \( \Delta^n U^{n-1} \). To support this claim we present a simple numerical example in 1d: There, the standard Galerkin Crank–Nicolson scheme (2.6) was applied for 20 time steps with global refinement each 6 time steps. Then the computed solution at the final time has a clear oscillatory behavior, see Fig. 1. Notice that this is particularly interesting since usually errors are not expected during refinement only. From a theoretical point of view, the analysis of the standard scheme (2.6) leads to an additional error term of the form
\[
\| (\Delta^n - \Delta^n) U^{n-1} \|
\]

see Section 3.2 for more details and an alternative estimate. This term is clearly not zero under pure refinement and in fact it can be seen as the problematic term from the theoretical view point. The above numerical experiment however shows that its presence is not an artifact of the theory.

The above discussion motivated us to introduce the modified Crank–Nicolson scheme: For \( n, 1 \leq n \leq N \) find \( U^n \in \mathcal{V}^n \), \( 1 \leq n \leq N \), such that
\[
\frac{U^n - \tilde{\Pi}^n U^{n-1}}{k_n} + \frac{1}{2} \Pi^n(-\Delta^n U^{n-1}) + \frac{1}{2}(-\Delta^n)U^n = P^n_0 f^{n-\frac{1}{2}},
\]

Here, \( \Pi^n, \tilde{\Pi}^n : \mathcal{V}^{n-1} \rightarrow \mathcal{V}^n \) denote suitable projections or interpolants to be chosen. The reason for introducing a further operator \( \tilde{\Pi}^n \) is that we would like to study schemes and corresponding estimators.
including several possible choices for the projection step. It seems that (2.8) indeed resolves the oscillatory behavior of the classical scheme, as the same computational test indicates, see Fig. 1; in the computation we used \( \Pi^n = \Pi^n = P_0^n \). In addition, as it will become evident by the forthcoming analysis, the only difference in the a posteriori estimation of (2.6) and (2.8) is that the estimators for the first scheme include the undesirable additional term corresponding to \( (\Delta^{n-1} - \Delta^n)U^{n-1} \), see Section 3.2.

The scheme (2.8) is in fact natural: One may think that the fact that the discrete Laplacian changes with time introduces an “artificial time dependence” of the form

\[
y_t + A(t)y = 0,
\]

say to the space discrete ode. An application of the Trapezoidal method to this problem will yield,

\[
\frac{y^n - y^{n-1}}{k_n} + \frac{1}{2} A(t^{n-1})y^{n-1} + \frac{1}{2} A(t^n)y^n = 0,
\]

and the similarity to (2.8) is evident.

The rest of the paper is devoted to the a posteriori analysis of the scheme (2.8). The theory covers also the scheme (2.6), see Section 3.2.

2.2. Space-time reconstructions. The a posteriori error analysis is based on an appropriate reconstruction \( \hat{U} \) of the piecewise linear in time interpolant of \( \{U^n\} \) denoted by \( U \); this idea was developed in [14, 10, 2, 3] and was summarized in [13]. The total error \( e := u - U \) may be split into \( e = \hat{\rho} + \varepsilon \), where \( \hat{\rho}, \varepsilon \) denote the parabolic error and the reconstruction error defined by \( \hat{\rho} := u - \hat{U}, \varepsilon := \hat{U} - U \), respectively. A key ingredient of this approach is the fact that \( \hat{U} \) should satisfy the same PDE with the exact solution, but, perturbed with an a posteriori term which we would like to have in the final estimate (terms which are not computable but can be bounded a posteriori are also allowed).

As it was observed first in the time discrete case in [2], although \( U \) is a second-order approximation of \( u \) in time, its residual is of suboptimal order; thus, energy techniques cannot lead to optimal order estimators, see also [19, 11, 15]. As far as the time reconstruction is concerned we follow the approach of [3] which includes the reconstructions based on approximations on one time level (two point estimators).
as in [2] as well as the reconstructions based on approximations on two time levels (three point estimators) as in [11]. To derive estimators of optimal order in $L^\infty(0,T;L^2(\Omega))$ we have to appropriately define $\hat{U}$ by involving in its derivation the elliptic reconstruction operator [14].

To fix notation, let $U : [0,T] \to H_0^1(\Omega)$ be the piecewise linear approximation of $u$ defined by linearly interpolating between the nodal values $U^{n-1}$ and $U^n$

$$U(t) := l_0^n(t)U^{n-1} + l_1^n(t)U^n, \quad t \in I_n,$$

with

$$l_0^n(t) := \frac{t^n - t}{k_n}, \quad l_1^n(t) := \frac{t - t^{n-1}}{k_n}.$$

We also introduce $\Theta : [0,T] \to H_0^1(\Omega)$ defined as

$$\Theta(t) = l_0^n(t)\Pi^n(-\Delta^{n-1})U^{n-1} + l_1^n(t)(-\Delta^n)U^n, \quad t \in I_n.$$

As we mentioned, the definition of the space-time reconstruction of the fully discrete approximate solution $U^n$, $n = 0, \ldots, N$, defined in (2.8) involves the elliptic reconstruction operator $\mathcal{R}^n$, [14]. Since the definition of the elliptic reconstruction depends on the finite element space $\mathcal{V}^n$, the operator $\mathcal{R}^n$ changes also with $n$:

**Definition 2.2. (Elliptic reconstruction)** For fixed $v_n \in \mathcal{V}^n$, we define the elliptic reconstruction $\mathcal{R}^n v_n \in H_0^1$ of $v_n$, as the solution of the following variational problem

$$a(\mathcal{R}^n v_n, \psi) = \langle (-\Delta^n)v_n, \psi \rangle, \quad \forall \psi \in H_0^1.$$

It can be easily seen that the elliptic reconstruction $\mathcal{R}^n$ satisfies the Galerkin orthogonality property

$$a(\mathcal{R}^n v_n - v_n, \chi_n) = 0, \quad \forall \chi_n \in \mathcal{V}^n.$$

Before we proceed further with the definition of the space-time reconstruction, we notice that the scheme (2.8) may be written in the following compact form

$$\frac{U^n - \Pi^n U^{n-1}}{k_n} + F^{n-\frac{1}{2}} = 0,$$

where

$$F^{n-\frac{1}{2}} = \frac{1}{2}\Pi^n(-\Delta^{n-1})U^{n-1} + \frac{1}{2}(-\Delta^n)U^n - P_0^n f^{n-\frac{1}{2}}.$$

**Definition 2.3. (Space–time reconstruction)** Let $\omega : [0,T] \to H_0^1$ be the piecewise linear in time function defined by linearly interpolating between the values $\mathcal{R}^{n-1}U^{n-1}$ and $\mathcal{R}^n U^n$

$$\omega(t) := l_0^n(t)\mathcal{R}^{n-1}U^{n-1} + l_1^n(t)\mathcal{R}^n U^n, \quad t \in I_n,$$

with $l_0^n$ and $l_1^n$ defined in (2.10). We define the space-time reconstruction, $\hat{U} : [0,T] \to H_0^1$, as follows

$$\hat{U}(t) := \mathcal{R}^{n-1}U^{n-1} + \frac{\mathcal{R}^{n-1}U^{n-1} - \mathcal{R}^{n-1}U^{n-1}}{k_n}(t - t^{n-1})$$

$$- \int_{t^{n-1}}^t \mathcal{R}^n \hat{F}(s) \, ds, \quad t \in I_n;$$

here the function $\hat{F}(\cdot)$ is defined such that $\hat{F}(\cdot)|I_n$ is a linear polynomial in time interpolating $F^{n-\frac{1}{2}}$, namely

$$\hat{F}(t^{n-\frac{1}{2}}) = F^{n-\frac{1}{2}}.$$
It is easily seen that the function \( \hat{U} \) satisfies the following relation
\[
\hat{U}_t(t) + \mathcal{R}^n \hat{I}F(t) = \frac{\mathcal{R}^n \tilde{I}n^n - \mathcal{R}^{n-1} U^{n-1}}{k_n}, \quad t \in I_n.
\]

In addition, we observe that \( \hat{U} \) interpolates the values \( \mathcal{R}^{n-1} U^{n-1} \) and \( \mathcal{R}^n U^n \). The first claim can be easily seen. Moreover, applying first the mid-point rule to evaluate the integral in (2.17) and then recalling (2.8), we obtain
\[
\hat{U}(t^n) = \mathcal{R}^n \tilde{I}n^n - \int_{t^{n-1}}^{t^n} \mathcal{R}^n \hat{I}F(s) \, ds
= \mathcal{R}^n \{ \tilde{I}n^n - k_n F(t^n - \frac{1}{2}) \} = \mathcal{R}^n U^n.
\]

The following result will also be useful in the next sections.

**Lemma 2.1.** (The difference \( \hat{U} - \omega \)) There holds
\[
\hat{U}(t) - \omega(t) = -\int_{t^{n-1}}^{t^n} \mathcal{R}^n \{ \hat{I}F(s) - F(t^n - \frac{1}{2}) \} \, ds.
\]

**Proof.** According to (2.16) and (2.19), we have
\[
\hat{U}_t(t) - \omega(t) = \frac{\mathcal{R}^n \tilde{I}n^n - \mathcal{R}^{n-1} U^{n-1}}{k_n} - \mathcal{R}^n \hat{I}F(t) - \frac{\mathcal{R}^n U^n - \mathcal{R}^{n-1} U^{n-1}}{k_n}
= \mathcal{R}^n \left\{ \frac{\tilde{I}n^n - U^n}{k_n} - \hat{I}F(t) \right\}
= \mathcal{R}^n \{ F(t^n - \frac{1}{2}) - \hat{I}F(t) \}.
\]

Next we specify two choices of \( \hat{I}F \) leading to two different reconstructions and thus to different estimators. The first one leads to two point estimators, [2], and the second to three point estimators, [11]. In addition we provide explicit formulas for the quantities
\[
F(t^n - \frac{1}{2}) - \hat{I}F(t) \quad \text{and} \quad \hat{I}F(t) - \Theta(t)
\]
which appear in several terms in the general a posteriori estimate of Theorem 3.1.

**2.3. Reconstruction 1: Two-point estimator.** It is easily seen that the Crank–Nicolson method (2.8) can be written as follows
\[
\frac{U^n - \tilde{I}n^n}{k_n} + \Theta(t^n - \frac{1}{2}) = P^n_0 f(t^n - \frac{1}{2}).
\]

Let \( F(t) := \Theta(t) - P^n_0 f(t) \) and let \( \hat{I} \) be the piecewise linear interpolant chosen as
\[
\hat{I}(v)|_{I_n} \in \mathbb{P}_1(I_n), \quad \hat{I}(v)(t^n - \frac{1}{2}) = v(t^n - \frac{1}{2}), \quad \hat{I}(v)(t^n - 1) = v(t^n - 1).
\]

Then, \( \hat{I}F : I_n \to \mathbb{V}^n \) and
\[
\hat{I}F(t) = \hat{I}(\Theta(t) - P^n_0 f(t)) = \Theta(t) - P^n_0 \varphi(t)
\]
where \( \varphi(t) = \hat{I}(f(t)) \). Moreover, there holds
\[
\hat{I}F(t^n - \frac{1}{2}) = \hat{I}(\Theta(t^n - \frac{1}{2}) - P^n_0 f(t^n - \frac{1}{2}))
= F(t^n - \frac{1}{2}).
\]

In preparation of the a posteriori estimators we shall now calculate the terms on the right-hand side in Theorem 3.1 below, depending on that special choice of \( F \) and \( \hat{I} \).
Lemma 2.2. (Calculation of $\hat{I}F(t) - F^{n-1/2}$). We have

$$\hat{I}F(t) - F^{n-1/2} = 2(t - t^{n-1/2})w_n,$$

where $w_n$ is given by

$$w_n := \frac{1}{2} \partial_t \Theta(t) - \frac{P_0^n[f(t^{n-\frac{1}{2}}) - f(t^{n-1})]}{k_n}.$$

Proof. In view of (2.25), we have

$$\hat{I}F(t) - F^{n-1/2} = \Theta(t) - \Theta(t^{n-1/2}) - P_0^n[\varphi(t) - \varphi(t^{n-1/2})].$$

Now, in view of (2.11), it is easily seen that

$$\Theta(t) - \Theta(t^{n-1/2}) = l_0^n(t)\Pi^n(-\Delta^{n-1})U^{n-1} + l_1^n(t)(-\Delta^n)U^n - \frac{1}{2} (\Pi^n(-\Delta^{n-1})U^{n-1} + (-\Delta^n)U^n)$$

$$= \frac{1}{2}(l_1^n(t) - l_0^n(t))((-\Delta^n)U^n - \Pi^n(-\Delta^{n-1})U^{n-1})$$

$$= (t - t^{n-1/2}) \frac{1}{k_n}((-\Delta^n)U^n - \Pi^n(-\Delta^{n-1})U^{n-1}).$$

The result claimed follows by combining the last two relations with the definition of $\varphi$. \hfill \Box

Furthermore, we have

$$\hat{I}F(t) - \Theta(t) = -P_0^n \varphi(t) = -P_0^n \hat{I}(f(t)).$$

2.4. Reconstruction 2: Three-point estimator. Our scheme (2.8) can be rewritten in the form

$$\frac{U^n - \overline{U}^n U^{n-1}}{k_n} + F^{n-\frac{1}{2}} = 0.$$

We shall need also the projected version of the same equation at the previous interval,

$$\frac{\pi^n U^{n-1} - \overline{U}^{n-1} U^{n-2}}{k_{n-1}} + \pi^n F^{n-\frac{3}{2}} = 0.$$

Here $\pi^n$ is any projection to $\mathbb{V}^n$ at our disposal and

$$F^{n-\frac{3}{2}} = \frac{1}{2}(-\Delta^{n-1})U^{n-1} + \frac{1}{2}\Pi^{n-1}(-\Delta^{n-2})U^{n-2} - P_0^{n-1} f^{n-\frac{3}{2}}.$$

Then, we define the extended piecewise linear interpolant $\hat{I}F$ as

$$\hat{I}F(t) := l_{1/2}^n(t) F^{n-\frac{1}{2}} + l_{-1/2}^n(t) \pi^n F^{n-\frac{3}{2}}, \quad t \in I_n,$$

where

$$l_{1/2}^n(t) := \frac{2(t - t^{n-\frac{3}{2}})}{k_n + k_{n-1}}, \quad l_{-1/2}^n(t) := \frac{2\left(t^{n-\frac{3}{2}} - t\right)}{k_n + k_{n-1}}.$$

Obviously, $\hat{I}F(t) \in \mathbb{V}^n$ for each $t \in I_n$, $\hat{I}F|_{I_n}$ is a linear function of $t$ and

$$\hat{I}F(t^{n-\frac{1}{2}}) = F^{n-\frac{1}{2}}.$$

Lemma 2.3. (Calculation of $\hat{I}F(t) - F^{n-1/2}$). We have

$$\hat{I}F(t) - F^{n-1/2} = 2(t - t^{n-1/2})\tilde{w}_n,$$

where $\tilde{w}_n$ is given by

$$\tilde{w}_n := \frac{1}{k_n + k_{n-1}} \left[\left(\frac{U^n - \overline{U}^n U^{n-1}}{k_n}\right) - \pi^n \left(\frac{U^{n-1} - \overline{U}^{n-1} U^{n-2}}{k_{n-1}}\right)\right].$$
Proof. We have
\[
\hat{I}F(t) - F^{n-1/2} = l^n_1(t) F^{n-1/2} + l^n_{-1/2} \pi^n F^{n-3/2} - F^{n-1/2}
\]
\[
= l^n_{-1/2}(t) (\pi^n F^{n-3/2} - F^{n-1/2}) = \]
\[
= l^n_{-1/2}(t) \left\{ \pi^n \left( \frac{U_{n-1} - \Pi^n U_{n-1}}{k_{n-1}} \right) - \left( \frac{U_n - \Pi^n U_n}{k_n} \right) \right\}.
\]

Lemma 2.4. (Calculation of $\hat{I}F(t) - \Theta(t)$). If we denote
\[
\hat{\psi}(t) := l^n_1(t) P^n f^{n-\frac{1}{2}} + l^n_{-1/2}(t) \pi^n P^n f^{n-\frac{3}{2}}, \quad t \in I_n,
\]
we have
\[
\hat{I}F(t) - \Theta(t) = -\hat{\psi}(t)
\]
\[
+ l^n_{-1/2}(t) \left( \frac{k_{n-1}}{k_n} (-\Delta^n) U^n - (2\Pi^n + \frac{k_{n-1}}{k_n} \pi^n) (-\Delta^{n-1}) U^{n-1} + \pi^n \Pi^{n-1} (-\Delta^{n-2}) U^{n-2} \right).
\]

Proof. Note that the part of $\hat{I}F$ involving $f$ is indeed
\[
\hat{\psi}(t) = l^n_1(t) P^n f^{n-\frac{1}{2}} + l^n_{-1/2}(t) \pi^n P^n f^{n-\frac{3}{2}}, \quad t \in I_n.
\]
Also,
\[
\hat{I}F(t^{n-\frac{1}{2}}) - \Theta(t^{n-1/2}) = \frac{1}{2} A^n U^n + \frac{1}{2} \Pi^n A^{n-1} U^{n-1} - P^n f^{n-\frac{1}{2}} - \Theta(t^{n-1/2})
\]
\[
= -P^n f^{n-\frac{1}{2}}.
\]
In addition, we express $\Theta$ in $I_n$ in terms of $l^n_1$ and $l^n_{-1/2}$:
\[
\Theta(t) := l^n_1(t) \Theta(t^{n-\frac{1}{2}}) + l^n_{-1/2}(t) \Theta^{n-\frac{3}{2}}, \quad t \in I_n,
\]
where, see (2.11),
\[
\Theta^{n-\frac{3}{2}} := l^n_0(t^{n-\frac{3}{2}}) \Pi^n (-\Delta^{n-1}) U^{n-1} + l^n_1(t^{n-\frac{3}{2}}) (-\Delta^n) U^n.
\]
Taking into account the above, we conclude
\[
\hat{I}F(t) - \Theta(t) = -\hat{\psi}(t)
\]
\[
+ l^n_{-1/2}(t) \left[ \pi^n \frac{1}{2} (-\Delta^{n-1}) U^{n-1} + \pi^n \frac{1}{2} \Pi^{n-1} (-\Delta^{n-2}) U^{n-2} - \Theta^{n-\frac{3}{2}} \right].
\]
The desired result follows upon noticing that,
\[
l^n_0(t^{n-\frac{3}{2}}) = 1 + \frac{k_{n-1}}{2 k_n}, \quad l^n_1(t^{n-\frac{3}{2}}) = -\frac{k_{n-1}}{2 k_n}.
\]

Remark 2.5. If we choose $\pi^n = \Pi^n$, the expression $\hat{I}F(t) - \Theta(t)$ becomes
\[
\hat{I}F(t) - \Theta(t) = -\hat{\psi}(t)
\]
\[
+ l^n_{-1/2}(t) \frac{k_{n-1}}{2} \left[ \frac{(-\Delta^n) U^n - \Pi^n (-\Delta^{n-1}) U^{n-1}}{k_n} \right.
\]
\[
- \left. \Pi^n (-\Delta^{n-1}) U^{n-1} - \Pi^n \Pi^{n-1} (-\Delta^{n-2}) U^{n-2} \right].
\]
Thus this difference gives rise to discrete second derivatives in time of the projected discrete Laplacian of $U$. Note that this corresponds formally to a $k^2(-\Delta)u_{tt}$ term.

3. Error analysis

In addition to the errors $\hat{\rho} = u - \hat{U}$ and $\varepsilon = \hat{U} - U$ previously introduced, we let $\rho$ be the parabolic error defined by

$$\rho := u - \omega.$$  

(3.1)

Furthermore, the reconstruction error $\varepsilon$ may be split into $\varepsilon = \varepsilon + \sigma$, where $\varepsilon$ is the elliptic reconstruction error defined by $\varepsilon := \omega - \hat{U}$ and $\sigma$ is the time reconstruction error defined by $\sigma := \hat{U} - \omega$. Hence, the error $e$ can be split further as follows

$$e = \hat{\rho} + \sigma + \varepsilon.$$  

(3.2)

The proof of the estimate relies on two main ingredients:

(a): the direct estimation of $\varepsilon$ via the estimate of $\sigma$ and $\varepsilon$, and

(b): the estimate of $\hat{\rho}$ using PDE stability estimates.

Note that $\sigma$ will account for the time discretization error and $\varepsilon$ for the space discretization error.

3.1. Estimates for the scheme (2.8). A crucial step in the proof is to establish the equation that $\hat{\rho}$ satisfies. The result is stated in the following two lemmas.

**Lemma 3.1.** For each $\psi \in H^1_0$, we have

$$\langle \hat{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = \langle R^n \hat{I} F(t) - \Theta(t), \psi \rangle + l^0_n(t) \langle (\Pi^n - I)(-\Delta^{n-1})U^{n-1}, \psi \rangle$$

$$- k^{-1}_n \langle R^n \Pi^n U^{n-1} - R^{n-1} U^{n-1}, \psi \rangle + \langle f(t), \psi \rangle, \quad t \in I_n.$$  

(3.3)

**Proof.** For each $n = 1, \ldots, N$, and for each $\psi \in H^1_0$, in view of (2.19), we obtain

$$\langle \hat{U}_t(t), \psi \rangle + \langle R^n \hat{I} F(t), \psi \rangle = k^{-1}_n \langle R^n \Pi^n U^{n-1} - R^{n-1} U^{n-1}, \psi \rangle.$$  

(3.4)

Subtracting the above relation from (2.1) and using Definition 2.3, we conclude that

$$\langle \hat{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = - a(l^0_n(t) R^{n-1} U^{n-1} + l^1_n(t) R^n U^n, \psi) + \langle R^n \hat{I} F(t), \psi \rangle$$

$$- k^{-1}_n \langle R^n \Pi^n U^{n-1} - R^{n-1} U^{n-1}, \psi \rangle + \langle f(t), \psi \rangle.$$  

According to the definition of the elliptic reconstruction (2.12), the last relation leads to

$$\langle \hat{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = - \langle l^0_n(t)(-\Delta^{n-1})U^{n-1} + l^1_n(t)(-\Delta^n)U^n, \psi \rangle + \langle R^n \hat{I} F(t), \psi \rangle$$

$$- k^{-1}_n \langle R^n \Pi^n U^{n-1} - R^{n-1} U^{n-1}, \psi \rangle + \langle f(t), \psi \rangle,$$  

(3.5)

from which, in view of (2.11), the result claimed follows. \hfill \Box

**Lemma 3.2.** (REARRANGEMENT OF THE MESH-CHANGE TERMS). With the notation of Lemma 3.1, for each $t \in I_n$, the error equation (3.3) can be rewritten in the form

$$\langle \hat{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = \langle R_h, \psi \rangle, \quad \forall \psi \in H^1_0,$$  

(3.6)

where

$$R_h := (R^n - I)(\hat{I} F(t) - F^{n-1/2}) + (\hat{I} F(t) - \Theta(t)) - \frac{\Pi^n U^{n-1} - U^{n-1}}{k_n}$$

$$+ l^0_n(t)(\Pi^n - I)(-\Delta^{n-1})U^{n-1} - \frac{(R^n - I) U^n - (R^{n-1} - I) U^{n-1}}{k_n} + f(t).$$  

(3.7)
Proof. According to (2.14), the claim follows from (3.3) by observing

\begin{equation}
\langle (R^n - I)F^{n-1/2}, \psi \rangle - k_n^{-1}\langle R^n\Pi^n U^{n-1} - R^{n-1}U^{n-1}, \psi \rangle = -k_n^{-1}\langle R^n U^n - R^{n-1}U^{n-1}, \psi \rangle + k_n^{-1}\langle U^n - \Pi^n U^{n-1}, \psi \rangle,
\end{equation}

for each $\psi \in H^1_0$. \hfill $\square$

We can thus conclude that $\hat{\rho}$ satisfies a parabolic equation whose right-hand side can be controlled a posteriori. Indeed, (3.6) yields

\begin{equation}
\langle \dot{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = \langle R_h, \psi \rangle + a(\sigma(t), \psi), \quad \forall \psi \in H^1_0,
\end{equation}

since $\dot{\rho}(t) - \rho(t) = -(\dot{U} - \omega) = -\sigma$. The terms on the right-hand side of (3.9) are either direct a posteriori terms or involve spatial error operators of the form $R^3 - I$.

We now prove the following general error bound. The concrete estimators accounting for the specific choices of reconstructions as well as the choice of the elliptic a posteriori estimators will be given in the next section.

**Theorem 3.1. (Estimate in $L^\infty(L^2)$ and $L^2(H^1)$ for the parabolic error)** Let $u$ be the exact solution of (2.1), and $\omega$ and $\dot{U}$ defined in (2.16) and (2.17) respectively. The following estimate holds

\begin{equation}
\max_{t \in [0,T]} \left\{ \|\dot{\rho}(t)\|^2 + \int_0^t (|\dot{\rho}(s)|^2 + |\rho(s)|^2) \, ds \right\} \leq \|\dot{\rho}(0)\|^2 + \mathcal{J}_m,
\end{equation}

where $\mathcal{J}_m$, $m = 1, \ldots, N$, are defined by

\begin{equation}
\mathcal{J}_n := \sum_{n=1}^m (\mathcal{J}_n^T + 2\mathcal{J}_n^{S,1} + 2\mathcal{J}_n^{S,2} + 2\mathcal{J}_n^C + 2\mathcal{J}_n^D),
\end{equation}

with

\begin{equation}
\mathcal{J}_n^T := \int_{t_{n-1}}^{t_n} |\sigma(s)|^2 \, ds,
\end{equation}

\begin{equation}
\mathcal{J}_n^{S,1} := \int_{t_{n-1}}^{t_n} \langle (R^n - I)(\dot{F}(t) - F^{n-1/2}), \dot{\rho}(s) \rangle \, ds,
\end{equation}

\begin{equation}
\mathcal{J}_n^{S,2} := \int_{t_{n-1}}^{t_n} \langle (R^n - I)U^n - (R^{n-1} - I)U^{n-1}, \dot{\rho}(s) \rangle \, ds,
\end{equation}

\begin{equation}
\mathcal{J}_n^C := \int_{t_{n-1}}^{t_n} \langle (\Pi^n - I)\dot{U}_0^n(t)(-\Delta^{n-1})U^{n-1} - (\Pi^n - I)\frac{U^{n-1}}{k_n}, \dot{\rho}(s) \rangle \, ds,
\end{equation}

\begin{equation}
\mathcal{J}_n^D := \int_{t_{n-1}}^{t_n} \langle \dot{\theta}(s) + f(s), \dot{\rho}(s) \rangle \, ds.
\end{equation}

Proof. Setting $\psi = \dot{\rho}$,

\begin{equation}
\frac{1}{2} \frac{d}{dt} \|\dot{\rho}(t)\|^2 + a(\rho(t), \dot{\rho}(t)) = \langle R_h, \dot{\rho}(t) \rangle.
\end{equation}

In view of (3.7), it can be easily seen that

\begin{equation}
\int_0^{t_n} \langle R_h, \dot{\rho}(s) \rangle \, ds \leq \sum_{n=1}^m (\mathcal{J}_n^{S,1} + \mathcal{J}_n^{S,2} + \mathcal{J}_n^C + \mathcal{J}_n^D).
\end{equation}

Recalling that

\begin{equation}
a(\rho(t), \dot{\rho}(t)) = \frac{1}{2} |\rho(t)|^2 + \frac{1}{2} |\dot{\rho}(t)|^2 - \frac{1}{2} |\dot{\rho}(t) - \rho(t)|^2,
\end{equation}
we conclude
\[ \| \dot{\rho}(t) \|^2 + \int_0^t (|\rho(s)|^2 + |\dot{\rho}(s)|^2) \, ds \leq \| \dot{\rho}(0) \|^2 + J_m, \quad \forall t \in [0, t^n], \]

which completes the proof. \[ \square \]

3.2. Estimates for the standard CN scheme. The same analysis provides estimates for the case of the standard CN scheme with mesh modification (2.6). In fact keeping the same notation as before, instead of Lemma 3.1 we would have
\[
\langle \dot{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = \langle R^n \hat{F}(t) - \Theta(t), \psi \rangle + l_0^n(t) \langle (\Pi^n - I)(-\Delta^{n-1})U^{n-1}, \psi \rangle
\]
\[
- k_n^{-1} \langle R^n \hat{U} - R^n - \Delta^{n-1}U^{n-1}, \psi \rangle + (f(t), \psi) - l_0^n(t) \langle (\Delta^n - \Delta^{n-1})U^{n-1}, \psi \rangle, \quad t \in I_n.
\]

Therefore, the main error equation replacing (3.6), is
\[
\langle \dot{\rho}_t(t), \psi \rangle + a(\rho(t), \psi) = \langle \tilde{R}_h, \psi \rangle, \quad \forall \psi \in H^1_0,
\]

where $R_h$ is defined in (3.7) and
\[
\tilde{R}_h := R_h - l_0^n(t) (\Delta^n - \Delta^{n-1})U^{n-1}.
\]

Thus Theorem 3.1 holds in this case, too, by modifying the right hand side appropriately. In particular there holds
\[
\max_{t \in [0, t^n]} \left\{ \| \dot{\rho}(t) \|^2 + \int_0^t (|\dot{\rho}(s)|^2 + |\rho(s)|^2) \, ds \right\} \leq \| \dot{\rho}(0) \|^2 + \tilde{J}_m,
\]

where $\tilde{J}_m$, $m = 1, \ldots, N$, are defined by
\[
\tilde{J}_m := J_m + \sum_{n=1}^m \int_{t^{n-1}}^{t^n} |l_0^n(t) (\Delta^n - \Delta^{n-1})U^{n-1}, \dot{\rho}(s)| \, ds.
\]

The terms that contribute to $\tilde{J}_m$ will be estimated in the next section. The last term of the right hand side can be bounded by
\[
\sum_{n=1}^m \int_{t^{n-1}}^{t^n} |l_0^n(t) (\Delta^n - \Delta^{n-1})U^{n-1}, \dot{\rho}(s)| \, ds
\]
\[
\leq \sum_{n=1}^m \frac{k_n}{2} \| (\Delta^n - \Delta^{n-1})U^{n-1} \|^2 + \frac{1}{2} \sum_{n=1}^m \int_{t^{n-1}}^{t^n} |\dot{\rho}(s)|^2 \, ds.
\]

A slightly improved estimate can be derived by exploiting the possible orthogonality on $\mathbb{V}^n \cap \mathbb{V}^{n-1}$. In fact, using (4.19), one can see
\[
\| ((\Delta^n - \Delta^{n-1})U^{n-1} \|^2_{V^*} \leq c_{3,1} \| \hat{h}_n (\Delta^n - \Delta^{n-1})U^{n-1} \|
\]

In this case we conclude
\[
\sum_{n=1}^m \int_{t^{n-1}}^{t^n} |l_0^n(t) (\Delta^n - \Delta^{n-1})U^{n-1}, \dot{\rho}(s)| \, ds
\]
\[
\leq \sum_{n=1}^m c_{3,1} k_n \| \hat{h}_n (\Delta^n - \Delta^{n-1})U^{n-1} \|^2 + \frac{1}{4} \sum_{n=1}^m \int_{t^{n-1}}^{t^n} |\dot{\rho}(s)|^2 \, ds.
\]

Nevertheless, the presence of these estimators is a worrying fact. The numerical experiment in Section 2 shows that things can go wrong even in a simple refinement strategy.
4. Final residual based estimators

In this section we use the specific choices of reconstructions of Sections 2.3 and 2.4 and residual-based estimators to estimate the spatial finite element errors. We can conclude to two alternative final error estimates for the modified Crank–Nicolson-Galerkin scheme. To this end we summarize the notation of the various estimators used in the the following definition.

Definition 4.1. \((L^\infty(L^2))\) Error estimators. Let \(c_1, c_{i,j}\) be the constants in Lemmata 4.1 and 4.2. For \(C_E\) being the elliptic regularity constant

\[ |v|_2 \leq C_E \| \Delta v \|, \quad v \in H^2(\Omega), \]

we denote

\[ C_{j,2} = C_E c_{j,2}. \]

For \(n = 1, \ldots, N\), we define: The elliptic reconstruction error estimator appearing in definition of both two- and three-point estimators

\[ \varepsilon_n = C_{1,2} \| \hat{h}_n^2 (\Delta - \Delta^n)U^n \| + C_{2,2} \| h_n^{3/2} J[\nabla U^n] \|_{\Sigma_n}, \]

Let \(\hat{h}_n := \max(h_n, h_{n-1})\); the space-mesh error estimator that appears also in both two- and three-point estimators

\[ \gamma_n = C_{1,2} \| \hat{h}_n^2 (k_n^{-1}(\Delta - \Delta^n)U^n - k_n^{-1}(\Delta - \Delta_n^{-1})U^{n-1}) \| + C_{2,2} \| \hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}] \|_{\Sigma_n} + C_{3,2} \| \hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}] \|_{\Sigma_n \setminus \hat{\Sigma}_n}. \]

Let \(w_n\) and \(\tilde{w}_n\) be as in Lemma 2.2 and Lemma 2.3, respectively. We define the time reconstruction error estimator that corresponds to the two-point reconstruction by

\[ \delta_n := \frac{k_n^2}{4} \left\{ \| w_n \| + C_{1,2} \| \hat{h}_n^2 (\Delta - \Delta^n)w_n \| + C_{2,2} \| h_n^{3/2} J[\nabla w_n] \|_{\Sigma_n} \right\}, \]

and to the three-point reconstruction by

\[ \tilde{\delta}_n := \frac{k_n^2}{4} \left\{ \| \tilde{w}_n \| + C_{1,2} \| \hat{h}_n^2 (\Delta - \Delta^n)\tilde{w}_n \| + C_{2,2} \| h_n^{3/2} J[\nabla \tilde{w}_n] \|_{\Sigma_n} \right\}. \]

Further we define: The space error estimator corresponding to the two-point reconstruction

\[ \eta_n := k_n \left\{ C_{1,2} \| \hat{h}_n^2 (\Delta - \Delta^n)w_n \| + C_{2,2} \| h_n^{3/2} J[\nabla w_n] \|_{\Sigma_n} \right\}, \]

and to the three-point reconstruction

\[ \tilde{\eta}_n := k_n \left\{ C_{1,2} \| \hat{h}_n^2 (\Delta - \Delta^n)\tilde{w}_n \| + C_{2,2} \| h_n^{3/2} J[\nabla \tilde{w}_n] \|_{\Sigma_n} \right\}. \]

The time error estimator in case of the two-point reconstruction

\[ \theta_n := \frac{k_n^2}{30} \left\{ c_1 \| w_n \|_1 + c_{1,1} \| h_n (-\Delta^n)w_n \| \right\}, \]

and in case of three-point reconstruction

\[ \tilde{\theta}_n := \frac{k_n^2}{30} \left\{ c_1 \| \tilde{w}_n \|_1 + c_{1,1} \| h_n (-\Delta^n)\tilde{w}_n \| \right\}. \]

The coarsening error estimator

\[ \beta_n := \| (\Pi^n - I)(-\Delta)^{n-1}U^{n-1} \| + \| ((\Pi^n - I)k_n^{-1}U^{n-1}) \|, \]

and the data approximation estimators

\[ \xi_{n,1} := \frac{1}{k_n} \int_{t_{n-1}}^{t_n} \| f(s) - \varphi(s) \| ds, \]

\[ \xi_{n,2} := 2 c_{1,1} \max \left\{ \| h_n (I - P_0^n) f^{n-1} \|, \| h_n (I - P_0^n) f^{n-1/2} \| \right\}. \]
and
\[ \tilde{\xi}_{n,1} := \frac{1}{k_n} \int_{t_{n-1}}^{t_n} \| f(s) - \hat{\phi}(s) \| ds. \]

In case of the three-point estimator the following additional estimator appears
\[ \tilde{\zeta}_n := \frac{k_n}{4(k_n + k_{n-1})} \| \frac{k_{n-1}}{k_n} (\Delta^n U^n - \frac{2k_n + k_{n-1} - 2\Pi^n - \eta_n}{k_n} (\Delta^{n-1} U^{n-1} + \pi^n \Pi^{n-1} (\Delta^{n-2}) U^{n-2}) \| . \]

The a posteriori bounds are summarized in the following theorem.

**Theorem 4.1.** (Complete $L^\infty(L^2)$ a posteriori error estimates). For the reconstruction defined in Section 2.3 and for $m = 1, \ldots, N$, the following two level estimate holds
\[ \max_{t \in [0,t^m]} \| u(t) - U(t) \| \leq \sqrt{2} \| u^0 - R^0 u^0 \| + \left( \sum_{n=1}^{m} k_n \theta_n^2 \right)^{1/2} + \{ \varepsilon_{m,1} + \varepsilon_{m,2} \}^{1/2} \]
\[ + \max_{0 \leq n \leq m} \delta_n + \max_{0 \leq n \leq m} \varepsilon_n, \]
where
\[ \varepsilon_{m,1} := 2 \sum_{n=1}^{m} k_n (\eta_n + \gamma_n + \beta_n + \xi_{n,1}), \quad \varepsilon_{m,2} := \sum_{n=1}^{m} k_n^{1/2} \xi_{n,2}. \]

Alternatively, if we use the reconstruction defined in Section 2.4 the following three level estimate holds for $m = 1, \ldots, N$,
\[ \max_{t \in [0,t^m]} \| u(t) - U(t) \| \leq \sqrt{2} \| u^0 - R^0 u^0 \| + \left( \sum_{n=1}^{m} k_n \theta_n^2 \right)^{1/2} + \tilde{\varepsilon}_{m,1} + \varepsilon_{m,2} \]
where
\[ \tilde{\varepsilon}_{m,1} := 2 \sum_{n=1}^{m} k_n (\eta_n + \gamma_n + \beta_n + \tilde{\xi}_{n,1} + \tilde{\zeta}_n). \]

The proof of the theorem uses Theorem 3.1. The rest of the section will be devoted to the estimate of the elliptic error $\| e(t) \|$, and of the terms in the right hand side of (3.11).

4.1. **Elliptic estimators.** We recall first the stability property and the approximation properties of the Clément-type interpolant introduced in [16].

**Lemma 4.1.** Let $T^n : H_0^1 \to \mathbb{V}^n$ be the Clément-type interpolant. Then, we have
\[ |T^n z|_1 \leq c_1 |z|_1. \]

Further, for $j \leq l + 1$, the following approximation properties are satisfied
\[ ||h_n^j(z - T^n z)|| \leq c_{1,j} |z|_j, \]
\[ ||h_n^{1/2-j}(z - T^n z)||_{\Sigma_j} \leq c_{2,j} |z|_j, \]
where $l$ is the finite element polynomial degree and the constants $c_1, c_{1,j}$ and $c_{2,j}$ depend only on the shape-regularity of the family of triangulations $\{T_n\}_{n=0}^N$.

Given two successive triangulations $T_{n-1}$ and $T_n$, we define the finest common coarsening $T_m := T^{n-1} \cap T^n$, whose local mesh-size is given by $h_m := \max(h_n, h_{n-1})$, see [10] for precise definitions. Notice that essentially $T_m$ is the triangulation of $\mathbb{V}^m \cap \mathbb{V}^{n-1}$. 

Lemma 4.2. Let \( \hat{T}^n : H^1_0 \to \mathbb{V}^n \cap \mathbb{V}^{n-1} \) be the Clément-type interpolant relative to the finest common coarsening of \( \hat{T}_n \). Then, for \( j \leq l + 1 \), the following interpolation properties are valid

\[
\| \hat{h}^{1/2-j}(z - \hat{T}^n z) \|_{\hat{c}_n} \leq c_{3,j} |z|_j,
\]

where \( l \) is as in Lemma 4.1, and \( c_{3,j} \) depend on the shape-regularity of the family of triangulations \( \{T_n\}_{n=0}^N \) and on the number of bisections necessary to pass from \( T_{n-1} \) to \( T_n \).

An upper bound for the elliptic reconstruction error \( \epsilon \) is stated next; it can be proved by applying standard techniques in a posteriori error analysis for elliptic problems, cf., e.g., [1, 18] and [14, 10].

Lemma 4.3. \((L^\infty(L^2) \text{ estimate for the elliptic reconstruction error})\). For any \( \varphi \in \mathbb{V}^n \) there holds

\[
\|(R^n - I)\varphi_n\| \leq C_{1,2}\|h_n^2(\Delta - \Delta^n)\varphi_n\| + C_{2,2}\|h_n^{3/2}J[\nabla \varphi_n]\|_{\Sigma_n}.
\]

In particular for \( m = 1, \ldots, N \), the following estimate holds

\[
\max_{t \in [0,t^m]} \|\epsilon(t)\| \leq \max_{0 \leq n \leq m} \varepsilon_n.
\]

Proof. The proof of (4.20) is standard using a duality argument. According to (2.16) and (2.9), we get

\[
\|\epsilon(t)\| \leq l_{0}^m(t)\|(R^{n-1} - I)U^{-1}\| + l_{1}^m(t)\|(R^n - I)U^n\|
\]

\[
\leq \max \left\{ \|(R^n - I)U^n\|, \|(R^{n-1} - I)U^{n-1}\| \right\}, \quad t \in I_n.
\]

and (4.21) follows in view of (4.20).

4.2. Main time estimator. We shall show next an upper bound for the time reconstruction error. Before we proceed with the estimate, in view of (2.21), (2.27), (2.36), we conclude that

\[
\sigma(t) = \hat{U}(t) - \omega(t) = (t - t^{n-1})(t^n - t)R^n w_n, \quad t \in I_n,
\]

in case of the two-point reconstruction, and

\[
\sigma(t) = (t - t^{n-1})(t^n - t)\bar{R}^n \bar{w}_n, \quad t \in I_n,
\]

in case of the three-point reconstruction.

Lemma 4.4. \((L^\infty(L^2) \text{ estimate for the time reconstruction error})\). For \( m = 1, \ldots, N \), the following estimates hold

\[
\max_{t \in [0,t^m]} \|\sigma(t)\| \leq \max_{1 \leq n \leq m} \delta_n
\]

and

\[
\max_{t \in [0,t^m]} \|\sigma(t)\| \leq \max_{1 \leq n \leq m} \bar{\delta}_n,
\]

in case of the two- and three-point reconstruction, respectively.

Proof. Let \( v_n \) be equal either to \( w_n \) or to \( \bar{w}_n \) appearing in (4.23) and (4.24), respectively. The relation (4.30) can be written as follows

\[
\|\sigma(t)\|^2 = (t - t^{n-1})(t^n - t)\{\|(R^n - I)v_n, \sigma(t)\| + \langle v_n, \sigma(t) \rangle \},
\]

i.e.,

\[
\|\sigma(t)\| \leq \|(t - t^{n-1})(t^n - t)\|\left\{ \|(R^n - I)v_n\| + \|v_n\| \right\}.
\]

Thus, using (4.20) we can conclude that

\[
\max_{t^{n-1} \leq t \leq t^n} \|\sigma(t)\| \leq \frac{h_n^2}{4} \{\|v_n\| + C_{1,2}\|h_n^2(\Delta - \Delta^n)v_n\| + C_{2,2}\|h_n^{3/2}J[\nabla v_n]\|_{\Sigma_n} \}.
\]
and the result of the lemma follows. 

Next, we shall bound the similar term $J_n^T$ in Theorem 3.1 which measures the local time discretization error. Let again $v_n$ be equal either to $w_n$ or to $\tilde{w}_n$ appearing in (4.23) and (4.24), respectively. We have

$$\left| \sigma(t) \right|_1^2 = a(\sigma(t), \sigma(t)) = (t - t^{n-1})(t^n - t)a(\mathcal{R}^n v_n, \sigma(t)).$$  

By the definition of the elliptic reconstruction (2.12), we obtain

$$\left| \sigma(t) \right|_1^2 = (t - t^{n-1})(t^n - t)\langle (-\Delta^n)v_n, \sigma(t) \rangle,$$

and thus

$$\int_{t^{n-1}}^{t^n} \left| \sigma(t) \right|_1^2 dt \leq \int_{t^{n-1}}^{t^n} (t - t^{n-1})(t^n - t)\|(-\Delta^n)v_n\| - 1 \left| \sigma(t) \right|_1^1,$$

which yields

$$\int_{t^{n-1}}^{t^n} \left| \sigma(t) \right|_1^2 dt \leq \left(\frac{2}{30}\right)\|(-\Delta^n)v_n\| - 1.$$

Moreover, we have

$$| - \Delta^n w_n|_{-1} = \sup_{0 \neq z \in H^1_0} \frac{\langle -\Delta^n v_n, z \rangle}{\|z\|_1},$$

where $T^n z \in \mathcal{V}^n$ is the Clément-type interpolant of the function $z$. Now, according to the definition of the discrete Laplacian $\Delta^n$ (2.1) and using the stability property of the Clément-type interpolant (4.17), we have

$$\langle -\Delta^n v_n, T^n z \rangle \leq c_1|v_n|_1 \|z\|_1.$$  

Further, using the approximation properties of the Clément-type interpolant (4.18), we obtain

$$\langle -\Delta^n w_n, z - T^n z \rangle \leq c_{1,1}\|h_n(-\Delta^n)v_n\| \|z\|_1.$$  

According to (4.33) and (4.34), (4.32) leads to

$$| - \Delta^n v_n|_{-1} \leq c_1|v_n|_1 + c_{1,1}\|h_n(-\Delta^n)v_n\|.$$  

We can thus conclude that

$$J_n^T \leq k_n \theta_n^2,$$

in case of two-point estimator and

$$J_n^T \leq k_n \tilde{\theta}_n^2,$$

in three-point reconstruction case.

**Remark 4.5.** The relation (4.30) can be written as follows

$$\left| \sigma(t) \right|_1^2 = (t - t^{n-1})(t^n - t)\{a((\mathcal{R}^n - I)v_n, \sigma(t)) + a(v_n, \sigma(t))\}.$$  

For $t \in I_n$, let $T^n \sigma(s) \in \mathcal{V}^n$ be the Clément-type interpolant of $\sigma(s)$. Then

$$a((\mathcal{R}^n - I)v_n, \sigma(s)) = a((\mathcal{R}^n - I)v_n, (\sigma - T^n \sigma)(s))$$  

Then it is standard to control the elliptic reconstruction error yielding

$$J_n^T \leq \frac{k_n^5}{30}\left\{\|v_n\|_1 + c_{1,1}\|h_n(\Delta - \Delta^n)v_n\| + c_{2,1}\|h_n^{1/2} J[\nabla v_n] |_{\mathcal{V}^n} \right\}^2,$$

where $v_n$ is equal either to $w_n$ or to $\tilde{w}_n$ depending on the choice of the time reconstruction.
4.3. Spatial error estimate. In order to estimate the term $\mathcal{J}^{S,1}_n$ in Theorem 3.1, which accounts for the space discretization error we just use (4.20) (here we do not use a sharper negative norm estimate as in [14]). For $t \in I_n$, let $v_n(t) := IF(t) - F^{n-1/2}$ According to Lemma 2.2 and to Lemma 2.3 we have
\begin{equation}
(4.41)\quad v_n(t) = 2 (s - t^{n-1/2})w_n, \quad t \in I_n
\end{equation}
or
\begin{equation}
(4.42)\quad v_n(t) = 2 (s - t^{n-1/2})\tilde{w}_n, \quad t \in I_n
\end{equation}
in case of the two-point or the three-point reconstruction, respectively. In addition,
\begin{equation}
(4.43)\quad \int_{t^{n-1}}^{t^n} |s - t^{n-1/2}| ds = \frac{k_n^2}{4}.
\end{equation}
Since $w_n$ and $\tilde{w}_n$ are piecewise constant in time and using Definition 4.1, we can thus conclude:
\begin{equation}
(4.44)\quad \mathcal{J}^{S,1}_n \leq Ck_n \max_{s \in [0, t^n]} \|\hat{\rho}(s)\| \eta_n \quad \text{or} \quad \mathcal{J}^{S,1}_n \leq Ck_n \max_{s \in [0, t^n]} \|\hat{\rho}(s)\| \tilde{\eta}_n.
\end{equation}

4.4. Space estimator accounting for mesh changing. We shall estimate next the term $\mathcal{J}^{S,2}_n$ in Theorem 3.1 following [10]. For completeness we provide the main arguments. Let $z : [0, T] \rightarrow H^1_0$ be the solution of problem
\begin{equation}
(4.45)\quad a(\chi, z(t)) = \langle \hat{\rho}(t), \chi \rangle, \quad \forall \chi \in H^1_0, \quad t \in [0, T].
\end{equation}
and $\hat{T}^n z(t) \in V^n \cap V^{n-1}$, $t \in I_n$, be its Clément-type interpolant. Since $\hat{T}^n z(t) \in V^n \cap V^{n-1}$, using first (4.45), and then the orthogonality property of the elliptic reconstruction (2.13) in $V^{n-1} \cap V^n$, we get
\begin{equation}
(4.46)\quad \langle (R^n - I)U^n - (R^{n-1} - I)U^{n-1}, \hat{\rho}(t) \rangle
\end{equation}
\begin{equation}
(4.47)\quad = a((R^n - I)U^n - (R^{n-1} - I)U^{n-1}, (z - \hat{T}^n z)(t)).
\end{equation}

For each $s \in I_n$, in view of the definition of the elliptic reconstruction (2.12), the integration by parts gives
\begin{equation}
\langle (R^n - I)U^n - (R^{n-1} - I)U^{n-1}, \hat{\rho}(t) \rangle
\end{equation}
\begin{equation}
(4.48)\quad = \sum_{K \in T_n} \int_K \{(\Delta - \Delta^n)U^n - (\Delta - \Delta^{n-1})U^{n-1}\}(z - \hat{T}^n z)(t)
\end{equation}
\begin{equation}
\quad - \sum_{K \in T_{n-1}} \int_K \{(\Delta - \Delta^{n-1})U^{n-1}(z - \hat{T}^n z)(t) - \int_{\partial K} \nabla U^{n-1} \cdot n (z - \hat{T}^n z)(t) \},
\end{equation}
i.e.,
\begin{equation}
\langle (R^n - I)U^n - (R^{n-1} - I)U^{n-1}, \hat{\rho}(t) \rangle
\end{equation}
\begin{equation}
(4.49)\quad \leq c_{1, 2} \|
\hat{h}_n^2 \{(\Delta - \Delta^n)U^n - (\Delta - \Delta^{n-1})U^{n-1}\} \| \|\hat{\rho}(t)\|.
\end{equation}
For the estimation of the jump term, we first notice that
\[
\sum_{K \in T_n} \int_{\partial K} \nabla U^n \cdot n(z - \hat{T}^n z)(t) - \sum_{K \in T_{n-1}} \int_{\partial K} \nabla U^{n-1} \cdot n(z - \hat{T}^n z)(t),
\]
(4.50)
\[
= \sum_{e \in \Sigma_n} J[\nabla U^n - \nabla U^{n-1}](z - \hat{T}^n z)(t).
\]

Since
\[
\sum_{e \in \Sigma_n} J[\nabla U^n - \nabla U^{n-1}](z - \hat{T}^n z)(t) \leq \|\hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}]\|_{\Sigma_n} \|\hat{h}_n^{3/2} (z - \hat{T}^n z)(t)\|_{\tilde{\Sigma}_n}
\]
+ \|\hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}]\|_{\Sigma_n \setminus \tilde{\Sigma}_n} \|\hat{h}_n^{3/2} (z - \hat{T}^n z)(t)\|_{\tilde{\Sigma}_n \setminus \Sigma_n},
\]
applying again the interpolation inequalities (4.18) and (4.19), we get
\[
\sum_{K \in T_n} \int_{\partial K} \nabla U^n \cdot n(z - \hat{T}^n z)(t) - \sum_{K \in T_{n-1}} \int_{\partial K} \nabla U^{n-1} \cdot n(z - \hat{T}^n z)(t),
\]
(4.51)
\[
\leq \left\{ C_{2.2} \|\hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}]\|_{\tilde{\Sigma}_n} + C_{3.2} \|\hat{h}_n^{3/2} J[\nabla U^n - \nabla U^{n-1}]\|_{\tilde{\Sigma}_n \setminus \Sigma_n} \right\} \|\hat{\rho}(t)\|.
\]
Thus, we can finally conclude that
\[
\mathcal{J}^{S,2}_n \leq k_n \max_{t \in [0,t^n]} \|\hat{\rho}(t)\| \gamma_n.
\]

4.5. Coarsening error estimate. The term $\mathcal{J}^C_n$ in Theorem 3.1 can be obviously bounded as follows
\[
\mathcal{J}^C_n \leq k_n \max_{t \in [0,t^n]} \|\hat{\rho}(t)\| \beta_n
\]

**Remark 4.6.** In the case of $\Pi^n = \overline{\Pi}^n := P_0^n$, we can estimate the terms $\mathcal{J}^C_n$ by exploiting the orthogonality property of $P_0^n$. Indeed, for $t \in I_n$, let $\mathcal{T}^n \hat{\rho}(t) \in \mathbb{V}^n \cap \mathbb{V}^{n-1}$ be the Clément-type interpolant of $\hat{\rho}(t)$. Then, we have
\[
\langle (I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n}), \hat{\rho}(s) \rangle = \langle (I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n}), (\hat{\rho} - \mathcal{T}^n \hat{\rho})(s) \rangle
\]
\[
\leq \|h_n(I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n})\| \|h_n^{-1}(\hat{\rho} - \mathcal{T}^n \hat{\rho})(s)\|
\]
\[
\leq c_{1.1} \|h_n(I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n})\| \|\hat{\rho}(s)\|_1.
\]
Hence,
\[
\int_{t^{n-1}}^{t^n} \langle (I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n}), \hat{\rho}(s) \rangle ds
\]
(4.54)
\[
\leq c_{1.1} \|h_n(I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n})\| \int_{t^{n-1}}^{t^n} |\hat{\rho}(s)|_1 ds
\]
\[
\leq c_{1.1} k_n^{1/2} \|h_n(I - P_0^n)(\Delta^{n-1}U^{n-1} + \frac{U^{n-1}}{k_n})\| \left( \int_{t^{n-1}}^{t^n} |\hat{\rho}(s)|^2 ds \right)^{1/2}
\]

Two-point reconstruction. We shall first estimate the term $J_n^D$ in Theorem 3.1 in the case of the two-point reconstruction.

In view of (2.30), the above mentioned term can be written as

$$J_n^D = \int_{t_{n-1}}^{t_n} |\langle f(s) - P_0^n \varphi(s), \hat{\rho}(t) \rangle| \, ds.$$  

and it may be bounded as follows

$$J_n^D = \int_{t_{n-1}}^{t_n} |\langle f(s) - P_0^n \varphi(s), \hat{\rho}(t) \rangle| \, ds$$

$$\leq \int_{t_{n-1}}^{t_n} \left\{ |\langle f(s) - \varphi(s), \hat{\rho}(t) \rangle| + |\langle (I - P_0^n) \varphi(s), \hat{\rho}(t) \rangle| \right\} \, ds.$$  

Now, we have

$$\int_{t_{n-1}}^{t_n} |\langle f(s) - \varphi(s), \hat{\rho}(t) \rangle| \, ds \leq \max_{t \in [0,t_n]} \|\hat{\rho}(t)\| \int_{t_{n-1}}^{t_n} \|f(s) - \varphi(s)\| \, ds.$$  

Further, by using again the orthogonality property of $P_0^n$, we obtain

$$\langle (I - P_0^n) \varphi(s), \hat{\rho}(s) \rangle = \langle (I - P_0^n) \varphi(s), (\hat{\rho} - T^n \hat{\rho})(s) \rangle$$

$$\leq \|h_n(I - P_0^n) \varphi(s)\| \|h_n^{-1} (\hat{\rho} - T^n \hat{\rho})(s)\|$$

$$\leq c_{1,1} \|h_n(I - P_0^n) \varphi(s)\| \|\hat{\rho}(s)\|.$$  

Now, we notice that

$$\|h_n(I - P_0^n) \varphi(s)\| = \|2k_n^{-1}(t_n^{\frac{1}{2}} - s) h_n(I - P_0^n) f_n^{n-1} + 2k_n^{-1}(s - t_n^{\frac{1}{2}}) h_n(I - P_0^n) f_n^{n-\frac{1}{2}}\|$$

$$\leq \max\{\|h_n(I - P_0^n) f_n^{n-1}\|, \|h_n(I - P_0^n)(2f_n^{n-\frac{1}{2}} - f_n^{n-1})\|\}$$

$$\leq 2 \max\{\|h_n(I - P_0^n) f_n^{n-1}\|, \|h_n(I - P_0^n) f_n^{n-\frac{1}{2}}\|\}.$$  

So that

$$\int_{t_{n-1}}^{t_n} |\langle (I - P_0^n) \varphi(s), \hat{\rho}(s) \rangle| \, ds \leq c_{1,1} \int_{t_{n-1}}^{t_n} \|h_n(I - P_0^n) \varphi(s)\| \|\hat{\rho}(s)\| \, ds$$

$$\leq c_{1,1} k_n^{1/2} 2 \max\{\|h_n(I - P_0^n) f_n^{n-1}\|, \|h_n(I - P_0^n) f_n^{n-\frac{1}{2}}\|\} \left(\int_{t_{n-1}}^{t_n} |\hat{\rho}(s)|^2 \right)^{1/2}.$$  

Together our estimates lead to

$$J_n^D \leq k_n \max_{0 \leq t \leq t_n} \|\hat{\rho}(t)\| \xi_{n,1} + k_n^{1/2} \xi_{n,2} \left(\int_{t_{n-1}}^{t_n} |\hat{\rho}(s)|^2 \right)^{1/2}.$$  

Three-point reconstruction. We shall next estimate the term $J_n^D$ in Theorem 3.1 in the case of the three-point reconstruction.

According to Lemma 2.4, the above mentioned term may be bounded as follows

$$J_n^D \leq \int_{t_{n-1}}^{t_n} |\langle f(s) - \hat{\varphi}(s), \hat{\rho}(s) \rangle| \, ds + \frac{2}{k_n + k_{n-1}} \int_{t_{n-1}}^{t_n} |s - t_n^{\frac{1}{2}}| \|v_n(s, \hat{\varphi}(s))\| \, ds,$$

with

$$v_n := \frac{1}{2} \left[ \frac{k_n}{k_n} (-\Delta^n) U_n^n - \left(2\Pi^n + \frac{k_{n-1}}{k_n} \Pi_n^n - \pi^n \right) \right. \left( -\Delta^{n-1} U_n^{n-1} + \pi^n \Pi_n^{n-1} \right) (-\Delta^{n-2} U_n^{n-2}).$$

The first term on the right hand-side may be bounded as in the previous paragraph to get

$$\int_{t_{n-1}}^{t_n} |\langle f(s) - \hat{\varphi}(s), \hat{\rho}(s) \rangle| \leq k_n \max_{0 \leq t \leq t_n} \|\hat{\rho}(t)\| \xi_{n,1}.$$
Moreover, the second term may be estimated as follows

\[
\frac{2}{k_n + k_{n-1}} \int_{t_{n-1}}^{t_n} |s - t_n^{-1}||\langle v_n, \hat{\rho}(s) \rangle| \, ds \leq \frac{k_n^2}{2(k_n + k_{n-1})} \max_{0 \leq t \leq t_m} ||\hat{\rho}(t)|| \|v_n||.
\]

4.7. Concluding step. We are ready now to complete the proof of the theorem. For the two-point reconstruction we have:

**Lemma 4.7.** For \( m = 1, \ldots, N \), the following estimate holds

\[
\max_{t \in [0, t_m]} ||\hat{\rho}(t)|| + \left( \int_0^{t_m} |\hat{\rho}(s)|^2 \, ds \right)^{1/2} \leq \sqrt{2} ||\hat{\rho}(0)|| + \left( 2 \sum_{n=1}^m k_n \theta_n^2 \right)^{1/2} + \{ \mathcal{E}_{m,1} + \mathcal{E}_{m,2} \}^{1/2}
\]

with \( \mathcal{E}_{m,1}, \mathcal{E}_{m,2} \) as defined in Theorem 4.1.

**Proof.** In view of Theorem 3.1, we can easily show that

\[
\max_{t \in [0, t_m]} ||\hat{\rho}(t)||^2 + \int_0^{t_m} |\hat{\rho}(s)|^2 \, ds \leq 2 ||\hat{\rho}(0)||^2 + 2 \mathcal{J}_m.
\]

Now, according to the previous steps of the proof, we have

\[
\mathcal{J}_m = \sum_{n=1}^m \mathcal{J}_n^T + 2 \sum_{n=1}^m \mathcal{J}_n^{S,1} + \mathcal{J}_n^{S,2} + \mathcal{J}_n^C + \mathcal{J}_n^D
\]

\[
\leq \sum_{n=1}^m k_n \theta_n^2 + 2 \max_{t \in [0, t_m]} ||\hat{\rho}(t)|| \sum_{n=1}^m k_n (\eta_n + \gamma_n + \beta_n + \xi_{n,1})
\]

\[
+ \sum_{n=1}^m k_n^{1/2} \xi_{n,2} \left( \int_{t_{n-1}}^{t_n} |\hat{\rho}(s)|^2 \, ds \right)^{1/2}
\]

Thus, we have

\[
\max_{t \in [0, t_m]} ||\hat{\rho}(t)||^2 + \int_0^{t_m} |\hat{\rho}(s)|^2 \, ds \leq \sqrt{2} ||\hat{\rho}(0)||^2 + 2 \sum_{n=1}^m k_n \theta_n^2
\]

\[
+ 4 \max_{t \in [0, t_m]} ||\hat{\rho}(t)|| \sum_{n=1}^m k_n (\eta_n + \gamma_n + \beta_n + \xi_{n,1}) + 2 \sum_{n=1}^m k_n^{1/2} \xi_{n,2} \left( \int_{t_{n-1}}^{t_n} |\hat{\rho}(s)|^2 \, ds \right)^{1/2}
\]

In order to derive the final estimate, we shall make use of the following result: Let \( c \in \mathbb{R} \) and \( a = (a_0, a_1, \ldots, a_m), \ b = (b_0, b_1, \ldots, b_m) \in \mathbb{R}^{m+1} \) such that \( |a|^2 \leq c^2 + a \cdot b \), then \( |a| \leq |c| + |b| \). According to (4.66), we apply this fact to the case

\[
c = \left( 2 ||\hat{\rho}(0)||^2 + 2 \sum_{n=1}^m k_n \theta_n^2 \right)^{1/2},
\]

\[
a_0 = \max_{t \in [0, t_m]} ||\hat{\rho}(t)||, \quad a_n = \left( \int_{t_{n-1}}^{t_n} |\hat{\rho}(s)|^2 \, ds \right)^{1/2}, \quad n = 1, \ldots, m,
\]

\[
b_0 = 4 \sum_{n=1}^m k_n (\eta_n + \gamma_n + \beta_n + \xi_{n,1}), \quad b_n = 2 k_n^{1/2} \xi_{n,2}, \quad n = 1, \ldots, m,
\]

to get the result claimed.

Similarly we can prove the following estimate in case of the three-point reconstruction. \( \square \)
Lemma 4.8. For \(m = 1, \ldots, N\), the following estimate holds

\[
\max_{t \in [0, t_m]} \|\hat{\rho}(t)\| + \left(\int_0^{t_m} |\hat{\rho}(s)|^2 ds\right)^{1/2} \leq \sqrt{2} \|\hat{\rho}(0)\| + \left(2 \sum_{n=1}^{m} k_n \hat{\theta}_n^2\right)^{1/2} + \tilde{E}_{m,1},
\]

where \(\tilde{E}_{m,1}\) is defined in Theorem 4.1.

Combining the above estimates we complete the proof of Theorem 4.1.

5. Behavior of schemes and estimators

In this section we include for completeness the main conclusions of [4] regarding the qualitative and computational behavior of the estimators derived in this paper. We have verified that CN is a sensitive scheme for diffusion problems when it is to be combined with self adjusted meshes. This sensitivity is related to mesh change with time, the behavior of the a posteriori error estimators as well as, as expected, its dependence on the smoothness of the data.

First we have found that refinement can spoil Crank–Nicolson schemes and we have suggested a modified scheme which is natural and more robust with respect to mesh change. This finding is of particular interest since up to now refinement during mesh change was considered an error free procedure, see e.g. [10]. In this paper we provide a complete a posteriori analysis for the modified scheme and we discuss also the analysis of the standard CN discretization.

In [4] we have studied the behavior of the estimators from different perspectives. First, we have verified by presenting detailed computational experiments that the a posteriori estimators analyzed in this paper are of optimal order and their terms capture separately the spatial and the temporal errors; in Fig. 2 we present here just an example showing this behavior. Next we studied the behavior of the estimators with respect to the discrete smoothness of the data. It is well known that the Crank–Nicolson method requires further regularity assumptions on the data in order to be second-order accurate, [12, 17]. Our main conclusion using spectral arguments as well as computations is that the smoothness of the data can have significant affect on the behavior of the error estimators. Here we refer to the smoothness of the discrete approximations of \(u^0\) and not on the smoothness of \(u^0\) per se. We compared also the two and three point estimators derived herein with respect to this criterion. It follows that the three point estimator is less sensitive to the discrete smoothness of the data. Additionally, in [4], we provide an explicit computation which yields the leading terms of the two point estimator \(w_n\) and that of the three point estimator \(\tilde{w}_n\) in a comparable form. It turns out that \(\tilde{w}_n\) contains an additional “Backward Euler” smoothing step compared to \(w_n\), a fact that explains this difference in the behavior. It is interesting to note that we have found that the only difference between these terms is the fact that \(w_n\) involves the difference \(U^n - U^{n-1}\) while \(\tilde{w}_n\) involves the difference \(U^n - U^{n-2}\). Hence, one may conclude that in a posteriori estimators equivalent terms in order corresponding to discrete derivatives are independent objects with possibly different behavior, see [4] for details.

Finally, in [4] we present a computational case study where refinement occurs at a given time level. This corresponds to the most “harmless” mesh modification, namely refinement. We observe that, when the exact solution of the heat equation is “fast” in the space variable, both the two- and three-point estimators jump under the selected refinement procedure but the global three point estimator is only marginally affected. In case that the exact solution of the problem changes faster in time, the influence of the given refinement on the behaviour of the estimators is very small or non-existent.

We claim that the mesh change procedure is in some way related to data effects discussed also in [4]. In this light, nonstandard projections passing information from the previous finite element space to the one corresponding to the next time step might be desirable since they may provide additional smoothness. This subtle issue requires further investigation. The analysis of the present paper allows such a possibility.
Figure 2. Numerical results for the problem \( u(x, y, t) = \sin(15\pi t) \sin(\pi x) \sin(\pi y) \). On the first and third rows we plot the logs of estimators and below them the corresponding EOCs. We observe that all the estimators decrease with at least second order with respect to time- and space mesh size. Moreover, in both cases the time error estimator and the time reconstruction dominate all other estimators. The space estimator \( \sum_n k_n \tilde{\eta}_n \) superconverges.
References


Applied Mathematics III, Univ. of Erlangen Haberstr. 2 D-91058 Erlangen Germany

E-mail address: baensch@am.uni-erlangen.de

Department of Mathematics and Statistics, University of Cyprus, Nicosia, Cyprus

E-mail address: kfotini@ucy.ac.cy

Department of Applied Mathematics, University of Crete, 71409 Heraklion-Crete, Greece and Institute of Applied and Computational Mathematics, FORTH, 71110 Heraklion-Crete, Greece.

E-mail address: makr@tem.uoc.gr