Adapted Numerical Methods for the Poisson Equation with $L^2$ Boundary Data in NonConvex Domains

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Abstract. The very weak solution of the Poisson equation with $L^2$ boundary data is defined by the method of transposition. The finite element solution with regularized boundary data converges in the $L^2(\Omega)$-norm with order $1/2$ in convex domains but has a reduced convergence order in nonconvex domains although the solution remains to be contained in $H^{1/2}(\Omega)$. The reason is a singularity in the dual problem. In this paper we propose and analyze, as a remedy, both a standard finite element method with mesh grading and a dual variant of the singular complement method. The error order $1/2$ is retained in both cases, also with nonconvex domains. Numerical experiments confirm the theoretical results.

Key words. elliptic boundary value problem, very weak formulation, finite element method, mesh grading, singular complement method, discretization error estimate

AMS subject classifications. 65N30, 65N15

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1. Introduction. In this paper we consider the boundary value problem

$$\begin{align*}
-\Delta y &= f \quad \text{in } \Omega, \\
y &= u \quad \text{on } \Gamma = \partial \Omega,
\end{align*}$$

with right-hand side $f \in H^{-1}(\Omega)$ and boundary data $u \in L^2(\Gamma)$. We assume $\Omega \subset \mathbb{R}^2$ to be a bounded polygonal domain with boundary $\Gamma$. Such problems arise in optimal control when the Dirichlet boundary control is considered in $L^2(\Gamma)$; see for example [22, 24, 28].

For boundary data $u \in L^2(\Gamma)$ we cannot expect a weak solution $y \in H^1(\Omega)$. Therefore we define a very weak solution by the method of transposition which goes back at least to Lions and Magenes [27, Chapter 2, section 6]: Find

$$\begin{align*}
y \in L^2(\Omega) : \quad (y, \Delta v)_\Omega &= (u, \partial_n v)_\Gamma - (f, v)_\Omega \quad \forall v \in V
\end{align*}$$

with $(w, v)_G := \int_G w v$ denoting the $L^2(G)$ scalar product or an appropriate duality product. In our previous paper [4] we showed that the appropriate space $V$ for the test functions is

$$\begin{align*}
V := H^1_\lambda(\Omega) \cap H^0_0(\Omega) \quad \text{with} \quad H^1_\lambda(\Omega) := \{ v \in H^1(\Omega) : \Delta v \in L^2(\Omega) \}.
\end{align*}$$

Note that from Theorems 4.4.3.7 and 1.4.5.3 of [25] the embedding $V \hookrightarrow H^{3/2+\varepsilon}(\Omega)$ for $0 < \varepsilon < \varepsilon_0$ follows with $\varepsilon_0$ depending on the maximal interior angle of the domain $\Omega$. 

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ADAPTED NUMERICAL METHODS FOR THE POISSON EQUATION WITH $L^2$ BOUNDARY DATA IN NONCONVEX DOMAINS

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1937
In particular this ensures \( \partial_n v \in L^2(\Gamma) \) for \( v \in V \) such that the formulation (2) is well defined. We proved the existence of a unique solution \( y \in L^2(\Omega) \) for \( u \in L^2(\Gamma) \) and \( f \in H^{-1}(\Omega) \), and that the solution is even in \( H^{1/2}(\Omega) \). The method of transposition is used in different variants also in [24, 9, 15, 14, 22, 28].

Consider now the discretization of the boundary value problem. Let \( T_h \) be a quasi-uniform family of conforming finite element meshes, and introduce the finite element spaces

\[
Y_h := \{v_h \in H^1(\Omega) : v_h|_T \in P_1 \ \forall T \in T_h\}, \quad Y_{0h} := Y_h \cap H^1_0(\Omega), \quad Y^0_h := Y_h|_{\partial \Omega}.
\]

Since the boundary datum \( u \) is in general not contained in \( Y^0_h \) we have to approximate it by \( u_h \in Y^0_h \), e.g., by using \( L^2(\Gamma) \)-projection or quasi-interpolation. In this way, the boundary datum is even regularized since \( u_h \in H^{1/2}(\Gamma) \). Hence we can consider a regularized (weak) solution in \( Y^h := \{v \in H^1(\Omega) : v|_\Gamma = u_h\} \),

\[
y^h \in Y^h : \quad (\nabla y^h, \nabla v)_{\Omega} = (f, v)_{\Omega} \quad \forall v \in H^1_0(\Omega).
\]

The finite element solution \( y_h \) is now searched for in \( Y_{0h} := Y^h \cap Y_h \) : Find

\[
y_h \in Y_{0h} : \quad (\nabla y_h, \nabla v_h)_{\Omega} = (f, v_h)_{\Omega} \quad \forall v_h \in Y_{0h}.
\]

The same discretization was derived previously by Berggren [9] from a different point of view. In [4] we showed that the discretization error estimate

\[
\|y - y_h\|_{L^2(\Omega)} \leq Ch^s \left(h^{1/2} \|f\|_{H^{-1}(\Omega)} + \|u\|_{L^2(\Gamma)}\right)
\]

holds for \( s = 1/2 \) if the domain is convex; this is a slight improvement of the result of Berggren, and the convex case is completely treated. In the case of nonconvex domains this convergence order is reduced although the very weak solution \( y \) is also in \( H^{1/2}(\Omega) \); the finite element method does not lead to the best approximation in \( L^2(\Omega) \). In order to describe the result we assume for simplicity that \( \Omega \) has only one corner with interior angle \( \omega \in (\pi, 2\pi) \). We proved in [4] the convergence order \( s = \lambda - 1/2 - \varepsilon \), where \( \lambda := \pi/\omega \) and \( \varepsilon > 0 \) arbitrarily small, and showed by numerical experiments that the order of almost \( \lambda - 1/2 \) is sharp. Note that \( s \to 0 \) for \( \omega \to 2\pi \). This is the state of the art for this kind of problem, and our aim is to devise methods to retain the convergence order \( s = 1/2 \) in the nonconvex case.

In order to explain the reduction in the convergence order and our first remedy, let us first mention that we have to modify the Aubin–Nitsche method to derive \( L^2(\Omega) \)-error estimates. The first reason is that our problem has no weak solution, only the dual problem,

\[
v_z \in V : \quad (\varphi, \Delta v_z)_{\Omega} = (z, \varphi)_{\Omega} \quad \forall \varphi \in L^2(\Omega),
\]

has. The second reason is that the solution \( y \) has inhomogeneous Dirichlet data such that an estimate of the \( L^2(\Gamma) \)-interpolation error of \( \partial_n v_z \) is needed. The \( H^1(\Omega) \)-error of a standard finite element method is of order one in convex domains but reduces to \( s = \lambda - \varepsilon \) in the case of nonconvex domains; moreover, the order of the \( L^2(\Gamma) \)-interpolation error of \( \partial_n v_z \) reduces from \( 1/2 \) to \( \lambda - 1/2 - \varepsilon \). It has been known for a long time that locally refined (graded) meshes and augmenting of the finite element space by singular functions are appropriate to retain the optimal convergence order for such problems; see, e.g., [8, 11, 17, 29, 31, 33]. We use these strategies in this paper.
The novelty is that the adapted methods act now implicitly and occur essentially in the analysis for the dual problem. This sounds particularly simple in the case of mesh grading. However, the convergence proof in [4] contains not only interpolation error estimates for the dual solution and its normal derivative (which are improved now) but also the application of an inverse inequality which gives too pessimistic in the case of graded meshes. We prove in section 2 a sharp result by using a weighted norm in intermediate steps. Note we suggest a strong mesh grading with grading parameter $\mu \to 0$ (the parameter is explained in section 2) for $\omega \to 2\pi$ because of the interpolation error estimate of $\partial_n v_z$; the numerical tests show that weaker grading is not sufficient.

The basic idea of the dual singular function method (see [11]), or the singular complement method (see [17]), is to augment the approximation space for the solution by one (or more, if necessary) singular function of type $r^\lambda \sin(\lambda \theta)$ and the space of test functions by a dual function of type $r^{-\lambda} \sin(\lambda \theta)$, where $r, \theta$ are polar coordinates at the concave corner. In this paper we do it the other way round and compute an approximate solution

$$z_h \in Y_h \oplus \text{Span}\{r^{-\lambda} \sin(\lambda \theta)\}$$

such that the error estimate

$$\|y - z_h\|_{L^2(\Omega)} \leq C h^{1/2} \left( h^{1/2}\|f\|_{H^{-1}(\Omega)} + \|u\|_{L^2(\Gamma)} \right)$$

can be shown. Note that the original singular complement method augments the standard finite element space with a function which is part of the representation of the solution. Here, we complement the finite element space with $r^{-\lambda} \sin(\lambda \theta) \notin H^{1/2}(\Omega)$, and, although $y \in H^{1/2}(\Omega)$, this has an effect on the approximation order in the $L^2(\Omega)$-norm. This makes the method different from the original singular complement method, [17], and we call it the dual singular complement method. Numerical experiments in section 4 confirm the theoretical results.

Finally in this introduction, we would like to note that higher order finite elements are not useful here since the solution has low regularity. The extension of our methods to three-dimensional domains should be possible in the case of mesh grading (at considerable technical expenses in the analysis) but is not straightforward in the case of the dual singular complement method since the space $V \setminus H^2(\Omega)$ is in general not finite dimensional; see [18] for the Fourier singular complement method to treat special domains. Curved boundaries could be treated at the price of using nonaffine finite elements; see, e. g., [10, 12, 22].

2. Graded meshes. Recall from the introduction that $\Omega \subset \mathbb{R}^2$ is a bounded polygonal domain with boundary $\Gamma$, and we consider here the case that $\Omega$ has exactly one corner (called singular corner) with interior angle $\omega \in (\pi, 2\pi)$. The convex case was already treated in [4] and the case of more than one nonconvex corner can be treated similarly since corner singularities are local phenomena.

Without loss of generality we can assume that the singular corner is located at the origin of the coordinate system, and that one boundary edge is contained in the positive $x_1$-axis. We recall from [25, Theorem 4.4.3.7] or [26, sections 1.5, 2.3, and 2.4] that the weak solution of the boundary value problem (1) with $f \in L^2(\Omega)$ and $u = 0$ is not contained in $H^2(\Omega)$ but in

$$H^1_\Delta(\Omega) \cap H^1_0(\Omega) = \left( H^2(\Omega) \cap H^1_0(\Omega) \right) \oplus \text{Span}\{\xi(r) r^\lambda \sin(\lambda \theta)\},$$
ξ being a cutoff function, while \( r \) and \( \theta \) denote polar coordinates at the singular corner.

Let the finite element mesh \( T_h = \{ T \} \) be graded with the mesh grading parameter \( \mu \in (0, 1] \), i.e., the element size \( h_T = \text{diam} T \) and the distance \( r_T \) of the element \( T \) to the singular corner are related by

\[
\begin{align*}
  c_1 h_T^{1/\mu} &\leq h_T \leq c_2 h_T^{1/\mu} & \text{for } r_T = 0, \\
  c_1 h_T^{1-\mu} &\leq h_T \leq c_2 h_T^{1-\mu} & \text{for } r_T > 0.
\end{align*}
\]

This type of graded mesh was investigated before in [8, 29, 31, 32]; see also the overview and background information in [5, section 2.3] and [1, section 7]. Define the finite element spaces

\[
Y_h = \{ v_h \in H^1(\Omega) : v_h|_T \in P_1 \forall T \in T_h \}, \quad Y_0 = Y_h \cap H^1_0(\Omega), \quad Y_{\partial} = Y_h|_{\partial \Omega},
\]

and let the regularized boundary datum \( u_h \in Y_{\partial} \subset H^{1/2}(\Gamma) \) be defined by the \( L^2(\Gamma) \)-projection \( \Pi u \) or by the Carstensen interpolant \( C_h u \); see [13]. To define the latter let \( N_\Gamma \) be the set of nodes of the triangulation on the boundary, and set

\[
C_h u = \sum \pi_x(u)\lambda_x \quad \text{with} \quad \pi_x(u) = \frac{\int_{\omega_x} u \lambda_x}{\int_{\omega_x} \lambda_x} = \frac{(u,\lambda_x)_{\omega_x}}{(1,\lambda_x)_{\omega_x}},
\]

where \( \lambda_x \) is the standard hat function related to \( x \) and \( \omega_x = \text{supp} \lambda_x \subset \Gamma \). As already outlined in [4], the advantages of the interpolant in comparison to the \( L^2 \)-projection are its local definition and the property

\[
\text{if } u \in [a, b] \Rightarrow C_h u \in [a, b];
\]

see [21]; a disadvantage may be that \( C_h u_h \neq u_h \) for piecewise linear \( u_h \). With these regularized boundary data we then define the regularized weak solution \( y^h \in Y_h^* := \{ v \in H^1(\Omega) : v|_\Gamma = u_h \} \) by (4).

**Lemma 2.1.** If the mesh is graded with parameter \( \mu < 2\lambda - 1 \) the effect of the regularization of the boundary datum can be estimated by

\[
\| y - y^h \|_{L^2(\Omega)} \leq c h^{1/2} \| u \|_{L^2(\Gamma)}.
\]

**Proof.** In view of

\[
\| y - y^h \|_{L^2(\Omega)} = \sup_{z \in L^2(\Omega), z \neq 0} \frac{(y - y^h, z)_\Omega}{\| z \|_{L^2(\Omega)}}
\]

we have to estimate \( (y - y^h, z)_\Omega \). To this end, let \( z \in L^2(\Omega) \) be an arbitrary function and let \( v_z \in V \) be defined by (6). Since the weak regularized solution \( y^h \in Y_h^* := \{ v \in H^1(\Omega) : v|_\Gamma = u_h \} \) defined by (4) is also a very weak solution,

\[
(y^h, \Delta v)_\Omega = (u^h, \partial_n v)_\Gamma - (f, v)_\Omega \quad \forall v \in V,
\]

we get with (2) and (6)

\[
(y - y^h, z)_\Omega = (u - u^h, \partial_n v_z)_\Gamma.
\]
If \( u^h \) is the \( L^2(\Gamma) \)-projection \( \Pi_h u \) of \( u \) we can continue with
\[
(u - u^h, \partial_n v_z)_\Gamma = (u - u^h, \partial_n v_z - \Pi_h(\partial_n v_z))_\Gamma = (u, \partial_n v_z - \Pi_h(\partial_n v_z))_\Gamma
\]
\[
\leq \|u\|_{L^2(\Gamma)} \|\partial_n v_z - \Pi_h(\partial_n v_z)\|_{L^2(\Gamma)}
\]
\[
\leq \|u\|_{L^2(\Gamma)} \|\partial_n v_z - C_h(\partial_n v_z)\|_{L^2(\Gamma)}
\]
\[
= \|u\|_{L^2(\Gamma)} \left( \sum_{x \in \mathcal{N}_\Gamma} (\partial_n v_z - \pi_x(\partial_n v_z)) \lambda_x \right)_{L^2(\Gamma)}^{1/2}
\]
\[
\leq c \|u\|_{L^2(\Gamma)} \left( \sum_{x \in \mathcal{N}_\Gamma} \|\partial_n v_z - \pi_x(\partial_n v_z)\|_{L^2(\omega_x)}^2 \right)^{1/2},
\]
i.e., in both cases we have to estimate \( \sum_{x \in \mathcal{N}_\Gamma} \|\partial_n v_z - \pi_x(\partial_n v_z)\|_{L^2(\omega_x)}^2 \).

To this end we notice that
\[
v_z \in V = \left( H^2(\Omega) \cap H_0^1(\Omega) \right) \oplus \text{Span}\{\xi(r) r^{\lambda-1}\}
\]
and, consequently,
\[
\partial_n v_z \in V_\Gamma = \left( \prod_{j=1}^N H_{00}^{1/2}(\Gamma_j) \right) \oplus \text{Span}\{\xi(r) r^{\lambda-1}\};
\]
see [4, Remark 2.2] or [25, Theorem 1.5.2.8]. This means that we can split \( \partial_n v_z = \alpha \xi(r) r^{\lambda-1} + \sum_{j=1}^N w_j \) with \( w_j \in H_{00}^{1/2}(\Gamma_j) \) and
\[
|\alpha| + \sum_{j=1}^N \|w_j\|_{H_{00}^{1/2}(\Gamma_j)} =: \|\partial_n v_z\|_{V_\Gamma} \leq c \|v_z\|_V := \|\Delta v_z\|_{L^2(\Omega)} = \|z\|_{L^2(\Omega)}.
\]

In the remaining part of the proof we show for \( j = 1, \ldots, N \),
\[
\left( \sum_{x \in \mathcal{N}_\Gamma} \|w_j - \pi_x w_j\|_{L^2(\omega_x)}^2 \right)^{1/2} \leq ch^{1/2} \|w_j\|_{H_{00}^{1/2}(\Gamma_j)}^{1/2},
\]
\[
\left( \sum_{x \in \mathcal{N}_\Gamma} \|\xi(r) r^{\lambda-1} - \pi_x(\xi(r) r^{\lambda-1})\|_{L^2(\omega_x)}^2 \right)^{1/2} \leq ch^{1/2},
\]
to conclude \( \left( \sum_{x \in \mathcal{N}_r} \| \partial_n v_z - \pi_x(\partial_n v_z) \|_{L^2(\omega_x)}^2 \right)^{1/2} \leq c h^{1/2} \| z \|_{L^2(\Omega)} \) and, hence,

\[
(u - u^h, \partial_n v_z)_\Gamma \leq c h^{1/2} \| u \|_{L^2(\Gamma)} \| z \|_{L^2(\Omega)}
\]

which, together with (10) and (12), finishes the proof.

We extend \( w_j \) to the whole boundary \( \Gamma \) by zero on \( \Gamma \setminus \Gamma_j \) and start with the estimate

\[
\| w_j - \pi_s w_j \|_{L^2(\omega_x)} \leq c h^s \| s_j \|_{H^s(\omega_x)}, \quad s = 0, 1, \quad x \in \mathcal{N}_\Gamma.
\]

This estimate follows for \( s = 0 \) from the definition of \( \pi_x \). For \( s = 1 \) it follows from a Bramble–Hilbert-type argument if \( x \) is not a corner of \( \Omega \). In the case of a corner point \( x \) we use instead the zero boundary condition of \( u^h \). Adding these estimates and using that \( H^{1/2}(\Gamma_j) \) is an interpolation space of \( L^2(\Gamma_j) \) and \( H^1(\Gamma_j) \) we obtain (13). Note that the local element size \( h_x \) is bounded by \( h \) from above.

Denote by \( \mathcal{N}_{\Gamma, \text{reg}} \subset \mathcal{N}_\Gamma \) the set of nodes where \( \omega_x \) does not contain the singular corner. Let \( r_x \) be the distance of \( x \in \mathcal{N}_{\Gamma, \text{reg}} \) to the set of corners of \( \Omega \), and note that the local mesh size satisfies both \( h_x \leq c h_x^{1-\mu} \) and \( h_x \leq c r_x \). One can estimate by using (15) with \( s = 1 \),

\[
\sum_{x \in \mathcal{N}_{\Gamma, \text{reg}}} \| \xi(r) \rho^\lambda - \pi_x(\xi(r) \rho^\lambda) \|_{L^2(\omega_x)}^2 \leq c \sum_{x \in \mathcal{N}_{\Gamma, \text{reg}}} h_x^2 \| r^\lambda \|_{L^2(\omega_x)}^2
\]

\[
\leq ch \sum_{x \in \mathcal{N}_{\Gamma, \text{reg}}} r_x^{1-\mu} r_x \| r^\lambda \|_{L^2(\omega_x)}^2 \leq ch \int_0^{\text{diam}\Omega} r^{2-\mu+2(\lambda-2)} dr = ch
\]

for \( \mu < 2\lambda-1 \). For the three nodes \( x \in \mathcal{N}_\Gamma \setminus \mathcal{N}_{\Gamma, \text{reg}} \) we cannot use the \( H^1(\omega_x) \)-regularity of \( r^\lambda \) but, by using the stability of \( \pi_x \), the properties of \( \xi(\cdot) \), and \( h_x \sim h_x^{1/\mu} \) there holds

\[
\| \xi(r) \rho^\lambda - \pi_x(\xi(r) \rho^\lambda) \|_{L^2(\omega_x)} \leq c \rho^\lambda \| L^2(\omega_x) \sim h_x^{1-1/2} \sim h_x^{(\lambda-1)/\mu} \leq ch^{1/2}
\]

for \( \mu < 2\lambda-1 \). Note that we computed the norm in the middle step. This finishes the proof.

We consider now a lifting \( \tilde{B}_h u^h \in Y_{\cdot h} := Y_{\cdot h} \cap Y_h \) defined by the nodal values as follows:

\[
(\tilde{B}_h u^h)(x) = \begin{cases} u^h(x) & \text{for all nodes } x \in \Gamma, \\ 0 & \text{for all nodes } x \in \Omega. \end{cases}
\]

The function \( y^h \) and its finite element approximation \( y_{\cdot h} \in Y_{\cdot h} \) are now defined by

\[
y^h = y + \tilde{B}_h u^h + \tilde{y}_{\cdot h} \quad \text{as well as} \quad y_{\cdot h} = y_{\cdot h} + \tilde{B}_h u^h + \tilde{y}_{\cdot h},
\]

where \( y_f, \tilde{y}_{\cdot h} \in H^1_0(\Omega) \) and \( y_f, \tilde{y}_{\cdot h} \in Y_{\cdot h} \) satisfy

\[
(\nabla y_f, \nabla v)_{\Omega} = (f, v)_{\Omega} \quad \forall v \in H^1_0(\Omega),
\]

\[
(\nabla y_f, \nabla v_{\cdot h})_{\Omega} = (f, v_{\cdot h})_{\Omega} \quad \forall v_{\cdot h} \in Y_{\cdot h},
\]

\[
(\nabla \tilde{y}_{\cdot h}, \nabla v)_{\Omega} = - (\nabla (\tilde{B}_h u^h), \nabla v)_{\Omega} \quad \forall v \in H^1_0(\Omega),
\]

\[
(\nabla \tilde{y}_{\cdot h}, \nabla v_{\cdot h})_{\Omega} = - (\nabla (\tilde{B}_h u^h), \nabla v_{\cdot h})_{\Omega} \quad \forall v_{\cdot h} \in Y_{\cdot h}.
\]

In order to estimate \( \| y^h - y_{\cdot h} \|_{L^2(\Omega)} \) we estimate \( \| y_f - y_{\cdot h} \|_{L^2(\Omega)} \) and \( \| \tilde{y}_{\cdot h} - \tilde{y}_{\cdot h} \|_{L^2(\Omega)} \).
LEMMA 2.2. If the mesh is graded with parameter \( \mu < \lambda \) the error in approximating \( y_f \) satisfies

\[
\|y_f - y_{fh}\|_{L^2(\Omega)} \leq ch\|f\|_{H^{-1}(\Omega)}.
\]

Note that the condition \( \mu < \lambda \) is weaker than the condition \( \mu < 2\lambda - 1 \) from Lemma 2.1 since \( \lambda < 1 \).

**Proof.** As in the proof of Lemma 2.1, let \( z \in L^2(\Omega) \) be an arbitrary function, let \( v_z \in V \) be defined via (6), and let \( v_{z,h} \in Y_{oh} \) be the Ritz projection of \( v_z \). By the definitions (18) and (19) and using the Galerkin orthogonality we get

\[
(y_f - y_{fh}, z)_\Omega = (\nabla(y_f - y_{fh}), \nabla v_z)_\Omega = (\nabla(y_f - y_{fh}), \nabla(v_z - v_{z,h}))_\Omega
\]

\[
= (\nabla y_f, \nabla(v_z - v_{z,h}))_\Omega \leq \|\nabla y_f\|_{L^2(\Omega)} \|\nabla(v_z - v_{z,h})\|_{L^2(\Omega)}.
\]

By using standard a priori estimates (see, e.g., [7, Theorem 3.2]), we obtain with grading \( \mu < \lambda \) the bounds

\[
\|y_f\|_{L^2(\Omega)} \leq \|f\|_{H^{-1}(\Omega)}, \quad \|\nabla(v_z - v_{z,h})\|_{L^2(\Omega)} \leq ch \|z\|_{L^2(\Omega)},
\]

and, hence, with

\[
\|y_f - y_{fh}\|_{L^2(\Omega)} = \sup_{z \in L^2(\Omega), z \neq 0} \frac{(y_f - y_{fh}, z)_\Omega}{\|z\|_{L^2(\Omega)}},
\]

the assertion of the lemma. \( \Box \)

In the proof of Lemma 2.4 we will employ a regularity result which is proved in [4, section II.C]. Reducing notation for the price of a slightly weaker statement we have the following lemma.

LEMMA 2.3. If \( \omega > \pi \) then the very weak solution \( y \) from (2) satisfies

\[
\|r^{-\beta}y\|_{L^2(\Omega)} \leq c \left( \|f\|_{H^{-1}(\Omega)} + \|u\|_{L^2(\Gamma)} \right) \quad \text{for all } \beta \in \left( 1 - \lambda, \frac{1}{2} \right).
\]

**Proof.** The statement is proved in [4, Lemma 2.8]. Concerning the assumptions on the regularity of the data, note that \( f \) and \( u \) are from bigger spaces there if \( \beta \leq \frac{1}{2} \); see [4, Remark 2.7]. Concerning the definition of the solution \( y \) in [4, (2.15)] note that the test space there contains \( V \), which is seen by using the splitting (7), and since the solutions of both formulations are unique they must be equal. \( \Box \)

In order to estimate \( \|y_{0h} - \tilde{y}_{0h}\|_{L^2(\Omega)} \), we divide the domain \( \Omega \) into subsets \( \Omega_J \), i.e.,

\[
\Omega = \bigcup_{J=0}^{I} \Omega_J,
\]

where \( \Omega_J := \{ x \in \Omega : d_{J+1} \leq |x| \leq d_J \} \) for \( J = 1, \ldots, I - 1, \Omega_I := \{ x \in \Omega : |x| \leq d_I \} \), and \( \Omega_0 := \Omega \setminus \bigcup_{J=1}^{I} \Omega_J \). The radii \( d_J \) are set to \( 2^{-J} \) and the index \( J \) is chosen such that

\[
d_J = 2^{-J} = c_J h^{1/\mu}
\]

with a constant \( c_J > 1 \) exactly specified later on. In addition we define the extended domains \( \Omega'_J \) and \( \Omega''_J \) by

\[
\Omega'_J := \Omega_{J-1} \cup \Omega_J \cup \Omega_{J+1} \quad \text{and} \quad \Omega''_J := \Omega'_{J-1} \cup \Omega'_J \cup \Omega'_{J+1},
\]

respectively, with the obvious modifications for \( J = 0, 1 \) and \( J = I - 1, I \).
Lemma 2.4. With $\sigma := r + d_I$ there holds the estimate
\[
\|\sigma^{(1/\mu)}2\nabla y_0^h\|_{L^2(\Omega)} + \|\sigma^{(1/\mu)}2\nabla(\tilde{B}_h u^h)\|_{L^2(\Omega)} \leq ch^{-1/2}\|u\|_{L^2(\Gamma)}.
\]

Proof. We start by rearranging terms, i.e.,
\[
\|\sigma^{(1-\mu)/2}\nabla y_0^h\|_{L^2(\Omega)} = \int_\Omega \sigma^{1-\mu}\nabla y_0^h \cdot \nabla y_0^h
\]
where we used the Cauchy–Schwarz inequality and
\[
\|\sigma^{(1-\mu)/2}\nabla(\tilde{B}_h u^h)\|_{L^2(\Omega)} \leq \|\sigma^{(1-\mu)/2}\nabla y_0^h\|_{L^2(\Omega)} + \|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega)},
\]
where we used the Cauchy–Schwarz inequality and
\[
\nabla \sigma^{-1/2} = (1 - \mu)\sigma^{-1/2}(\cos \theta, \sin \theta)^T.
\]

Having in mind the decomposition of the domain in subdomains $\Omega_J$, an application of the Poincaré inequality yields for the latter term in (24)
\[
\|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega)} = \sum_{J=0}^I c_0\|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega_J)} \leq c\sum_{J=0}^I c_0^{(1-\mu)/2}\|\tilde{y}_0^h\|_{L^2(\Omega_J)} \leq c\|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega)}.
\]

Similarly to the above steps, we get for the second term in (23) by means of (25)
\[
\int_\Omega \nabla y_0^h \cdot \nabla (h_0^h \sigma^{1-\mu}) \leq c\|\sigma^{(1-\mu)/2}\nabla(\tilde{B}_h u^h)\|_{L^2(\Omega)} \|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega)}.
\]

such that we infer from (23), (26), and (27) that
\[
\|\sigma^{(1-\mu)/2}\tilde{y}_0^h\|_{L^2(\Omega)} \leq c \left(\|\sigma^{(1-\mu)/2}\tilde{B}_h u^h\|_{L^2(\Omega)} + \|\sigma^{(1-\mu)/2}\nabla(\tilde{B}_h u^h)\|_{L^2(\Omega)}
\]
\]
\]
\]
\]
\]
\]
Due to the definition of $\tilde{B}_h$ and the definition of the element size $h_T$ in the case of graded meshes we easily obtain by means of the norm equivalence in finite dimensional spaces that

$$\|\sigma^{(-1-\mu)/2} \tilde{B}_h u^h \|_{L^2(\Omega)} + \|\sigma^{(1-\mu)/2} \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)} \leq ch^{-1/2} \|u^h\|_{L^2(\Gamma)}$$

(29)

where we employed the stability of $u^h$ in $L^2(\Gamma)$ in the last step. Having in mind the definition (22) of $d_I$ and applying Lemma 2.3 with $\beta = \frac{1}{2}$ for the solution $\tilde{y}_0^h + \tilde{B}_h u^h$ we conclude that

$$\|\sigma^{(-1-\mu)/2}(\tilde{y}_0^h + \tilde{B}_h u^h) \|_{L^2(\Omega)} \leq d_I^{-\mu/2} \|\sigma^{-1/2}(\tilde{y}_0^h + \tilde{B}_h u^h) \|_{L^2(\Omega)}$$

(30)

$$\leq ch^{-1/2} \|\sigma^{-1/2}(\tilde{y}_0^h + \tilde{B}_h u^h) \|_{L^2(\Omega)} \leq ch^{-1/2} \|u^h\|_{L^2(\Gamma)} \leq ch^{-1/2} \|u\|_{L^2(\Gamma)},$$

where we used again the stability of $u^h$. The estimates (28), (29), and (30) end the proof.

**Lemma 2.5.** Let $\sigma := r + d_I$ and $\mu \in (0, 2\lambda - 1)$. Then there is the estimate

$$\|\sigma^{(-1-\mu)/2}(\tilde{y}_0^h - \tilde{y}_0 h)\|_{L^2(\Omega)} \leq ch^{1/2} \|u\|_{L^2(\Gamma)}.$$

**Proof.** Let $v \in H^1_\sigma(\Omega)$ be the weak solution of

$$-\Delta v = \sigma^{(1-\mu)/2}(\tilde{y}_0^h - \tilde{y}_0 h) \text{ in } \Omega, \quad v = 0 \text{ on } \Gamma,$$

which, according to Theorem 2.15 of [20], has the regularity $v \in V^{2,2}_{(1-\mu)/2}(\Omega)$ (as $\mu < 2\lambda - 1$) and hence $\frac{1}{2}(1-\mu) > 1 - \lambda$ and satisfies the a priori estimate

$$|v|_{V^{2,2}_{(1-\mu)/2}(\Omega)} \leq c\|\sigma^{(-1-\mu)/2}(\tilde{y}_0^h - \tilde{y}_0 h)\|_{V^{0,2}_{(1-\mu)/2}(\Omega)} \leq c\|\sigma^{(-1-\mu)/2}(\tilde{y}_0^h - \tilde{y}_0 h)\|_{L^2(\Omega)},$$

(31)

where we use the weighted Sobolev space $V^{2,2}_{\beta}(\Omega) := \{v \in \mathcal{D}' : \|v\|_{V^{2,2}_{\beta}(\Omega)} < \infty\}$ with

$$\|v\|_{V^{2,2}_{\beta}(\Omega)} := \sum_{j=1}^k \|v\|_{V^{2,2}_{\beta}(\Omega)}; \quad \|v\|_{V^{0,2}_{\beta}(\Omega)} := \|r^{\beta} \nabla v\|_{L^2(\Omega)}.$$

Then we obtain by using integration by parts and the Galerkin orthogonality

$$\|\sigma^{(-1-\mu)/2}(\tilde{y}_0^h - \tilde{y}_0 h)\|_{L^2(\Omega)} = (\tilde{y}_0^h - \tilde{y}_0 h, -\Delta v)_{\Omega}$$

(32)

$$= (\nabla (\tilde{y}_0^h - \tilde{y}_0 h), \nabla (v - I_k v))_{\Omega} \leq \sum_{j=1}^l \|\nabla (\tilde{y}_0^h - \tilde{y}_0 h)\|_{L^2(\Omega_j)} \|\nabla (v - I_k v)\|_{L^2(\Omega_j)},$$

where $I_k$ is the Lagrange interpolant.

By employing standard interpolation error estimates on graded meshes we obtain for any $\mu \in (0, 1]$

$$\|\nabla (v - I_k v)\|_{L^2(\Omega_j)} \leq ch^{(1-\mu)/2} \|v\|_{V^{2,2}_{(1-\mu)/2}(\Omega_j)}$$

(33)

where the constant $c$ is independent of $c_I$; see, e.g., [6, Lemma 3.7] or [30, Lemma 3.58]. In fact, the constant is essentially the one appearing in the local, elementwise
interpolation error estimate. Note that this kind of independence will be crucial when applying a kickback argument further below.

Local finite element error estimates from [23, Theorem 3.4] yield

\[
\|\nabla (\tilde{y}_h^0 - \tilde{y}_h)\|_{L^2(\Omega_j)} \leq c \min_{v_h \in V_h} \left( \|\nabla (\tilde{y}_h^0 - v_h)\|_{L^2(\Omega_j)} + \frac{1}{d_j} \|\tilde{y}_0^h - v_h\|_{L^2(\Omega_j)} \right) + c \frac{1}{d_j} \|\tilde{y}_0^h - \tilde{y}_0\|_{L^2(\Omega_j)}.
\]

By choosing \(v_h \equiv 0\) and by applying the Poincaré inequality, we conclude

\[
\|\nabla (\tilde{y}_h^0 - \tilde{y}_0)\|_{L^2(\Omega_j)} \leq c \left( \|\nabla \tilde{y}_0^h\|_{L^2(\Omega_j)} + \frac{1}{d_j} \|\tilde{y}_0^h - \tilde{y}_0\|_{L^2(\Omega_j)} \right)
\]

(34)

\[
\leq c \left( \|\nabla \tilde{y}_0^h\|_{L^2(\Omega_j)} + d_j^{\mu-2} \|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega_j)} \right),
\]

where we used \(d_j \sim \sigma\) for \(x \in \Omega_j\). Consequently, we get from (32)–(34)

\[
\|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega)}^2
\]

\[
\leq c \sum_{j=0}^I \left( h \|\sigma^{1/2} \nabla \tilde{y}_0^h\|_{L^2(\Omega_j)} + h d_j^{\mu} \|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega_j)} \right) |v|_{V^2,2,\mu,\sigma}(\Omega_j)
\]

\[
\leq c \left( h \|\sigma^{1/2} \nabla \tilde{y}_0^h\|_{L^2(\Omega)} + c_i^{\mu} \|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega)} \right) |v|_{V^2,2,\mu,\sigma}(\Omega),
\]

where we again employed \(d_j \sim \sigma\) for \(x \in \Omega_j\), \(hd_j^{-\mu} \leq c_i^{\mu}\), which holds due to the definition (22) of \(d_j\), and the discrete Cauchy–Schwarz inequality. For \(\mu \in (0, 2\lambda - 1)\) we infer by the a priori estimate (31) that

\[
\|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega)} \leq c \left( h \|\sigma^{1/2} \nabla \tilde{y}_0^h\|_{L^2(\Omega)} + c_i^{\mu} \|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega)} \right).
\]

By choosing \(c_i\) large enough we can kick back the second term in the above inequality such that Lemma 2.4 yields the desired result. \(\square\)

**Theorem 2.6.** For \(\mu \in (0, 2\lambda - 1)\) we get

\[
\|y - y_h\|_{L^2(\Omega)} \leq ch^{1/2} \left( \|u\|_{L^2(\Omega)} + h^{1/2} \|f\|_{H^{-1}(\Omega)} \right).
\]

**Proof.** Due to the boundedness of \(\sigma^{1/2}\) independent of \(h\) for all \(\mu \in (0, 1)\) we obtain from Lemma 2.5

\[
\|\tilde{y}_0^h - \tilde{y}_0\|_{L^2(\Omega)} \leq \|\sigma^{1/2}\|_{L^\infty(\Omega)} \|\sigma^{-1/2} (\tilde{y}_0^h - \tilde{y}_0)\|_{L^2(\Omega)} \leq ch^{1/2} \|u\|_{L^2(\Gamma)}.
\]

(36)

In view of (17) we get by using the triangle inequality

\[
\|y - y_h\|_{L^2(\Omega)} \leq \|y - y^h\|_{L^2(\Omega)} + \|y_f - y_{fh}\|_{L^2(\Omega)} + \|\tilde{y}_0^h - \tilde{y}_0\|_{L^2(\Omega)}.
\]

Using Lemmas 2.1 and 2.2 as well as (36) we get (35). \(\square\)
3. The dual singular complement method.

3.1. Analytical background and regularization. Using the notation of the previous section, we recall that the splitting (7) implies that

\[ R := \{ \Delta v : v \in H^2(\Omega) \cap H^1_0(\Omega) \} \]

is a closed subspace of \( L^2(\Omega) \). It is shown in [26, sect. 2.3] that

\[ L^2(\Omega) = R^\perp \oplus \text{Span}\{p_s\} \]

with the dual singular function

\[ p_s = r^{-\lambda} \sin(\lambda \theta) + \tilde{p}_s, \]

where \( \tilde{p}_s \in H^1(\Omega) \) is chosen such that the decomposition (38) is orthogonal for the \( L^2(\Omega) \) inner product. Therefore, the dual singular function \( p_s \) is a solution of

\[ w \in L^2(\Omega) : (\Delta v, w) = 0, \forall v \in H^2(\Omega) \cap H^1_0(\Omega), \]

which proves the nonuniqueness of the solution of (40).

Due to (38) we can split any \( L^2(\Omega) \)-function into \( L^2(\Omega) \)-orthogonal parts. To this end denote by \( \Pi_R \) and \( \Pi_{p_s} \) the orthogonal projections on \( R \) and on \( \text{Span}\{p_s\} \), respectively, i.e., for \( g \in L^2(\Omega) \), it is

\[ g = \Pi_R g + \Pi_{p_s} g, \quad \Pi_{p_s} g = \alpha(g) p_s, \quad \alpha(g) = \frac{(g, p_s)_\Omega}{\|p_s\|^2_{L^2(\Omega)}}, \quad \text{and} \quad \Pi_R g = g - \Pi_{p_s} g. \]

Since \( p_s \in L^2(\Omega) \) there exists

\[ \phi_s \in H^1_0(\Omega) : -\Delta \phi_s = p_s; \]

see also section 3.3 for more details on \( \phi_s \). For the moment we assume that \( p_s \) and \( \phi_s \) are explicitly known; the decomposition \( g = \Pi_R g + \alpha(g) p_s \) can be computed once \( g \) is given. Computable approximations of \( p_s \) and \( \phi_s \) are discussed in section 3.3.

Now we come back to problem (2) and decompose its solution \( y \) in the form

\[ y = \Pi_R y + \alpha(y) p_s. \]

From the decomposition (38) we see that problem (2) is equivalent to

\[ (y, p_s)_\Omega = -(u, \partial_n \phi_s)_\Gamma + (f, \phi_s)_\Omega, \]
\[ (y, \Delta v)_\Omega = (u, \partial_n v)_\Gamma - (f, v)_\Omega, \quad \forall v \in H^2(\Omega) \cap H^1_0(\Omega), \]

and with the orthogonal splitting (42) to

\[ \alpha(y) (p_s, p_s)_\Omega = -(u, \partial_n \phi_s)_\Gamma + (f, \phi_s)_\Omega, \]
\[ (\Pi_R y, \Delta v)_\Omega = (u, \partial_n v)_\Gamma - (f, v)_\Omega, \quad \forall v \in H^2(\Omega) \cap H^1_0(\Omega). \]

The first equation directly yields \( \alpha(y) \), namely,

\[ \alpha(y) = \frac{-(u, \partial_n \phi_s)_\Gamma + (f, \phi_s)_\Omega}{(p_s, p_s)_\Omega}, \]

hence the projection of \( y \) on \( p_s \) is known. It remains to find an approximation of \( \Pi_R y \).
At this point we recall the regularization approach from [4] which we summarized already in the introduction. Let \( u^h \in H^{1/2}(\Gamma) \) be a regularized boundary datum (this can be any, for example, \(\Pi_h u\) or \(C_h u\) from section 2, but we do not assume graded meshes here) such that we can define the regularized (weak) solution in \( Y^h := \{ v \in H^1(\Omega) : v|_\Gamma = u^h \} \).

\[
y^h \in Y^h : \quad (\nabla y^h, \nabla v)_\Omega = (f, v)_\Omega \quad \forall v \in H^1_0(\Omega).
\]

In [4, Remark 2.13] we showed that the regularization error can be estimated by

\[
\|y - y^h\|_{L^2(\Omega)} \leq c\|u - u^h\|_{H^{-\frac{1}{2}}(\Gamma)},
\]

where \(0 < s < \lambda - \frac{1}{2}\) (if \(\Omega\) was convex we would get \(s = \frac{1}{2}\), that means the regularization error is in general bigger in the nonconvex case). With the next lemma we show that \(\Pi_R(y - y^h)\) is not affected by nonconvex corners.

**Lemma 3.1.** There holds the estimate

\[
\|\Pi_R(y - y^h)\|_{L^2(\Omega)} \leq C\|u - u^h\|_{H^{-\frac{1}{2}}(\Gamma)}.
\]

**Proof.** Recall \( V = H^1_\lambda(\Omega) \cap H^1_0(\Omega) \) from (3). From (44) and the Green formula, we have for any \(v \in V\)

\[
(f, v)_\Omega = (\nabla y^h, \nabla v)_\Omega = -(y^h, \Delta v)_\Omega + (y^h, \partial_n v)_\Gamma.
\]

Note that \(v \in V\) is sufficient for the Green formula, and \(v \in H^2(\Omega)\) is not required; see [19, Lemma 3.4]. Subtracting this expression from the very weak formulation (2), we get

\[
(y - y^h, \Delta v)_\Omega = (u - u^h, \partial_n v)_\Gamma \quad \forall v \in V.
\]

Restricting this identity to \(v \in H^2(\Omega) \cap H^1_0(\Omega)\), we have

\[
(\Pi_R(y - y^h), \Delta v)_\Omega = (u - u^h, \partial_n v)_\Gamma \quad \forall v \in H^2(\Omega) \cap H^1_0(\Omega).
\]

Now for any \(z \in R\), we let \(v_z \in H^2(\Omega) \cap H^1_0(\Omega)\) be the unique solution of

\[
\Delta v_z = z,
\]

which satisfies

\[
\|\partial_n v_z\|_{H^{1/2}(\Gamma)} \leq c\|v_z\|_{H^2(\Omega)} \leq c\|z\|_{L^2(\Omega)}.
\]

Since for any \(g \in L^2(\Omega)\) the equality

\[
(\Pi_R(y - y^h), g)_\Omega = (\Pi_R(y - y^h), \Pi_R g)_\Omega = (y - y^h, \Pi_R g)_\Omega
\]

holds, we get with (45)–(47)

\[
\|\Pi_R(y - y^h)\|_{L^2(\Omega)} = \sup_{z \in R, z \neq 0} \frac{(y - y^h, z)_\Omega}{\|z\|_{L^2(\Omega)}} = \sup_{z \in R, z \neq 0} \frac{(u - u^h, \partial_n v_z)_\Gamma}{\|z\|_{L^2(\Omega)}}
\]

\[
\leq \|u - u^h\|_{H^{-1/2}(\Gamma)} \sup_{z \in R, z \neq 0} \frac{\|\partial_n v_z\|_{H^{1/2}(\Gamma)}}{\|z\|_{L^2(\Omega)}} \leq C\|u - u^h\|_{H^{-1/2}(\Gamma)}
\]

which is the estimate to be proved.
3.2. Motivation for the dual singular complement method. As already discussed in the introduction, the adapted methods are motivated by the suboptimal convergence rate of the finite element solution on a family of quasi-uniform meshes. In this subsection, we recall these results and extend them by proving an estimate for the projection of the error into the space $R$ from (37) which yields a better convergence rate. The insight into this structure of the discretization error motivates the new method which we call the dual singular complement method.

Recall from (9) the finite element spaces

$$Y_h = \{ v_h \in H^1(\Omega) : v_h|_T \in \mathcal{P}_1 \ \forall T \in T_h \}, \quad Y_{0h} = Y_h \cap H^1_0(\Omega), \quad Y^0_h = Y_h|_{\partial \Omega},$$

defined now on a quasi-uniform family $T_h$ of conforming finite element meshes. Assume that the regularized boundary datum $u_h$ is contained in $Y^\partial_h$ such that the estimates

$$\| u^h \|_{L^2(\Gamma)} \leq c \| u \|_{L^2(\Gamma)}, \quad (48)$$

$$\| u - u^h \|_{H^{-1/2}(\Gamma)} \leq C h^{1/2} \| u \|_{L^2(\Gamma)}, \quad (49)$$

hold. It can be derived from [4, Lemma 2.14] that this can be accomplished by using the $L^2(\Gamma)$-projection or by quasi-interpolation: The stability (48) is explicitly stated there, and the error estimate (49) follows from the definition of the $H^{-1/2}(\Gamma)$-norm and the third estimate in [4, Lemma 2.14]. A consequence of Lemma 3.1 and (49) is the estimate

$$\| \Pi_R (y - y^h) \|_{L^2(\Omega)} \leq C h^{1/2} \| u \|_{L^2(\Gamma)}. \quad (50)$$

(In the case of a convex domain the operator $\Pi_R$ is the identity, and the corresponding error estimates were already proven in [4].)

As already done in the introduction, define further the finite element solution $y_h \in Y_{sh} := Y^h \cap Y_h$ via

$$y_h \in Y_{sh} : \quad (\nabla y_h, \nabla v_h)_\Omega = (f, v_h)_\Omega \ \forall v_h \in Y_{0h}. \quad (51)$$

We proved in [4] that in the case of a quasi-uniform family of meshes $T_h$

$$\| y - y_h \|_{L^2(\Omega)} \leq C h^s \left( h^{1/2} \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right) \quad (52)$$

holds for $s \in (0, \lambda - \frac{1}{2})$ (again $s = \frac{1}{2}$ for convex domains). As before, in the next lemma we show that $\Pi_R (y - y_h)$ is not affected by the nonconvex corners.

**Lemma 3.2.** The following discretization error estimate holds:

$$\| \Pi_R (y - y_h) \|_{L^2(\Omega)} \leq C h^{1/2} \left( h^{1/2} \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right).$$

**Proof.** By the triangle inequality we have

$$\| \Pi_R (y - y_h) \|_{L^2(\Omega)} \leq \| \Pi_R (y - y^h) \|_{L^2(\Omega)} + \| \Pi_R (y^h - y_h) \|_{L^2(\Omega)}. \quad (53)$$

The first term is estimated in (50). For the second term we first notice that $y^h - y_h \in H^1_0(\Omega)$ satisfies the Galerkin orthogonality

$$\nabla (y^h - y_h), v_h \Omega = 0 \quad \forall v_h \in Y_{0h}; \quad (54)$$
see (4) and (5). With that, we estimate \( \| \Pi_R(y^h - y_h) \|_{L^2(\Omega)} \) by similar arguments as \( \| \Pi_R(y - y^h) \|_{L^2(\Omega)} \) in the proof of Lemma 3.1. Recall from (46) and (47) that \( v_z \in H^2(\Omega) \cap H^1_0(\Omega) \) is the weak solution of \( \Delta v_z = z \in R \). It can be approximated by the Lagrange interpolant \( I_h v_z \) satisfying
\[
\| \nabla (v_z - I_h v_z) \|_{L^2(\Omega)} \leq c_h \| v_z \|_{H^2(\Omega)} \leq c_h \| z \|_{L^2(\Omega)}.
\]
We get
\[
\| \Pi_R(y^h - y_h) \|_{L^2(\Omega)} = \sup_{z \in R, z \neq 0} \frac{(y^h - y_h, z)_{\Omega}}{\| z \|_{L^2(\Omega)}} = \sup_{z \in R, z \neq 0} \frac{(\nabla (y^h - y_h), \nabla v_z)_{\Omega}}{\| z \|_{L^2(\Omega)}} = \sup_{z \in R, z \neq 0} \frac{(\nabla (y^h - y_h), \nabla (v_z - I_h v_z))_{\Omega}}{\| z \|_{L^2(\Omega)}} \leq c_h \| \nabla (y^h - y_h) \|_{L^2(\Omega)}.
\]
(55)

In order to bound \( \| \nabla (y^h - y_h) \|_{L^2(\Omega)} \) by the data we consider the lifting \( \tilde{B}_h u^h \in Y_{s,h} \) defined by (16). The next steps are simpler than in section 2 since we have a quasi-uniform family of meshes and obtain a sharp estimate also by using an inverse inequality below. The homogenized solution \( y^h = y^h - \tilde{B}_h u^h \in H^1_0(\Omega) \) satisfies
\[
(\nabla y^h, \nabla v)_{\Omega} = (f, v)_{\Omega} - (\nabla (\tilde{B}_h u^h), \nabla v)_{\Omega} \quad \forall v \in H^1_0(\Omega).
\]
By taking \( v = y^h \) we see that
\[
\| \nabla y^h \|_{L^2(\Omega)}^2 \leq \| f \|_{H^{-1}(\Omega)} \| y^h \|_{H^1(\Omega)} + \| \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)} \| \nabla y^h \|_{L^2(\Omega)}.
\]
Using the Poincaré inequality we obtain
\[
\| \nabla y^h \|_{L^2(\Omega)} \leq c_1 \| f \|_{H^{-1}(\Omega)} + \| \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)},
\]
and with the Céa lemma
\[
\| \nabla (y^h - y_h) \|_{L^2(\Omega)} \leq \| \nabla y^h \|_{L^2(\Omega)} \leq c_1 \| f \|_{H^{-1}(\Omega)} + \| \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)}.
\]

The remaining term \( \| \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)} \) is estimated by using the inverse inequality
\[
\| \nabla (\tilde{B}_h u^h) \|_{L^2(T)} \leq c_2 h^{-1/2} \| u^h \|_{L^2(E)}
\]
for \( E \subset T \cap \Gamma, T \in T_h \), which can be proved by standard scaling arguments, to get
\[
\| \nabla (\tilde{B}_h u^h) \|_{L^2(\Omega)} \leq c_2 h^{-1/2} \| u^h \|_{L^2(\Gamma)}.
\]
(57)
Hence we proved
\[
\| \nabla (y^h - y_h) \|_{L^2(\Omega)} \leq c_1 \| f \|_{H^{-1}(\Omega)} + c_2 h^{-1/2} \| u^h \|_{L^2(\Gamma)}.
\]
With (53), (50), (55), the previous inequality, and (48) we finish the proof.  

With (42) we can immediately conclude the following result.

**Corollary 3.3.** Let \( y_h \in Y_{s,h} \) be the solution of (51), then the discretization error estimate
\[
\| y - (\Pi_R y_h + \alpha(y) p_s) \|_{L^2(\Omega)} \leq C h^{1/2} \left( h^{1/2} \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right)
\]
holds, noting that \( p_s \) and \( \alpha(y) \) are given by (39) and (43), respectively.

Hence the positive result is that \( \Pi_R y_h + \alpha(y) p_s \) is a better approximation of \( y \) than \( y_h \). The problem is that \( p_s \) and \( \phi_s \) are used explicitly, and in practice they are not known. A remedy of this drawback is the aim of the next section.
3.3. Approximate singular functions. Following [17], we approximate \( p_s \) from (39) by

\[
p^h_s = p^h_s - r_h + r^{-\lambda} \sin(\lambda \theta), \quad r_h = \tilde{B}_h \left( r^{-\lambda} \sin(\lambda \theta) \right),
\]

with \( \tilde{B}_h \) from (16). The function \( \phi_s \) from (41) admits the splitting

\[
\phi_s = \tilde{\phi} + \beta r^\lambda \sin(\lambda \theta)
\]

with \( \tilde{\phi} \in H^2(\Omega) \) and \( \beta = \pi^{-1} ||p_s||^2_{L^2(\Omega)} \); see again [17]. It is approximated by

\[
\phi^h_s = \phi^h_s - \beta_h s_h + \beta_h r^\lambda \sin(\lambda \theta), \quad s_h = \tilde{B}_h \left( r^\lambda \sin(\lambda \theta) \right), \quad \beta_h = \frac{1}{\pi} ||p^h_s||^2_{L^2(\Omega)},
\]

that means \( \tilde{\phi} \) is approximated by \( \tilde{\phi}_h = \phi^h_s - \beta_h s_h \in Y_h \). The approximation errors are bounded by

\[
\|p_s - p^h_s\|_{L^2(\Omega)} \leq c h^{2\lambda - \epsilon} \leq c h,
\]

\[
|\beta - \beta_h| \leq c h^{2\lambda - \epsilon} \leq c h,
\]

\[
||\phi_s - \phi^h_s||_{1,\Omega} \leq c h;
\]

see [17, Lemmas 3.1–3.3], where (62) and (63) imply

\[
||\tilde{\phi} - \tilde{\phi}_h||_{1,\Omega} \leq c h.
\]

At the end of section 3.2 we saw that \( \Pi_R y_h + \alpha(y)p_s \) is a better approximation of \( y \) than \( y_h \). Since this function is not computable we approximate it by

\[
z_h = \Pi^h_R y_h + \alpha_h p^h_s
\]

with

\[
\Pi^h_R y_h = y_h - \gamma_h p^h_s, \quad \gamma_h = \frac{(y_h, p^h_s)_\Omega}{||p^h_s||^2_{L^2(\Omega)}},
\]

and a suitable approximation \( \alpha_h \) of \( \alpha(y) \) from (43). To this end we write the problematic term by using (59) as

\[
(u, \partial_\alpha \phi_s)_\Gamma = (u, \partial_\alpha \tilde{\phi})_\Gamma + \beta (u, \partial_\alpha (r^\lambda \sin(\lambda \theta)))_\Gamma,
\]

and replace the term \( (u, \partial_\alpha \tilde{\phi})_\Gamma \) by \( (u^h, \partial_\alpha \tilde{\phi})_\Gamma \). Since \( \tilde{\phi} \) belongs to \( H^2(\Omega) \) and \( u^h \) is the trace of \( \tilde{B}_h u^h \), we get by using the Green formula

\[
(u^h, \partial_\alpha \tilde{\phi})_\Gamma = (\tilde{B}_h u^h, \Delta \tilde{\phi})_\Omega + (\nabla \tilde{B}_h u^h, \nabla \tilde{\phi})_\Omega = -(\tilde{B}_h u^h, p_s)_\Omega + (\nabla \tilde{B}_h u^h, \nabla \tilde{\phi})_\Omega
\]

as \( \Delta \tilde{\phi} = \Delta \phi_s = -p_s \). With all these notations and results, we define

\[
\alpha_h = \frac{(\tilde{B}_h u^h, p^h_s)_\Omega - (\nabla \tilde{B}_h u^h, \nabla \tilde{\phi}_h)_\Omega - \beta_h (u, \partial_\alpha (r^\lambda \sin(\lambda \theta)))_\Gamma + (f, \phi^h_s)_\Omega}{(p^h_s, p^h_s)_\Omega}\]

Note that \( \alpha_h \) can be computed explicitly and therefore \( z_h \) as well.

Let us estimate the approximation errors made.
LEMMA 3.4. Let \( y_h \in Y_h \) be the solution of (51). Then the error estimates

\[
\| \Pi_R y_h - \Pi^h_R y_h \|_{L^2(\Omega)} \leq c h \left( \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right),
\]

\[
|\alpha(y) - \alpha_h| \leq c h^{1/2} \left( h^{1/2} \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right)
\]

hold.

Proof. With the definitions of \( \Pi_R \) and \( \Pi^h_R \), with \( \gamma := (y_h, p_s)_{\Omega}/\|p_s\|_{L^2(\Omega)}^2 \), and by using the triangle inequality we have

\[
\| \Pi_R y_h - \Pi^h_R y_h \|_{L^2(\Omega)} = \| \gamma p_s - \gamma_h p^h_s \|_{L^2(\Omega)} \leq |\gamma - \gamma_h| \| p_s \|_{L^2(\Omega)} + |\gamma| \| p_s - p^h_s \|_{L^2(\Omega)}.
\]

We write

\[
\gamma - \gamma_h = \frac{(y_h, p_s)_{\Omega}}{\|p_s\|_{L^2(\Omega)}^2} - \frac{(y_h, p^h_s)_{\Omega}}{\|p^h_s\|_{L^2(\Omega)}^2},
\]

\[
= \frac{(y_h, p_s - p^h_s)_{\Omega}}{\|p_s\|_{L^2(\Omega)}^2} + \frac{(y_h, p^h_s)_{\Omega}}{\|p^h_s\|_{L^2(\Omega)}^2} \left( \frac{1}{\|p_s\|_{L^2(\Omega)}^2} - \frac{1}{\|p^h_s\|_{L^2(\Omega)}^2} \right),
\]

and by the Cauchy–Schwarz inequality and (61) we get

\[
|\gamma - \gamma_h| \leq c h \| y_h \|_{L^2(\Omega)}.
\]

We have used that \( \|p_s\|_{L^2(\Omega)} \) and \( \|p^h_s\|_{L^2(\Omega)} \) can be treated as constants due to the definition of \( p_s \) and due to (61). We conclude with \( |\gamma| \leq c \| y_h \|_{L^2(\Omega)} \) and (61) that

\[
\| \Pi_R y_h - \Pi^h_R y_h \|_{L^2(\Omega)} \leq c h \| y_h \|_{L^2(\Omega)}.
\]

In view of the finite element error estimate (52) and the standard a priori estimate for the very weak solution,

\[
\| y \|_{L^2(\Omega)} \leq c \left( \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right)
\]

(see Lemma 2.3 of [4]), we have

\[
\| y_h \|_{L^2(\Omega)} \leq \| y \|_{L^2(\Omega)} + \| y - y_h \|_{L^2(\Omega)} \leq c \left( \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right).
\]

This estimate together with (71) proves (69).

The proof of the estimate (70) is based on writing the problematic term in the definition of \( \alpha(y) \) without approximation as

\[
(u, \partial_n \phi_s)_{\Gamma} = (u, \partial_n \tilde{\phi})_{\Gamma} + \beta(u, \partial_n (r^\lambda \sin(\lambda \theta)))_{\Gamma}
\]

\[
= (u - u^h, \partial_n \tilde{\phi})_{\Gamma} + (u^h, \partial_n \tilde{\phi})_{\Gamma} + \beta(u, \partial_n (r^\lambda \sin(\lambda \theta)))_{\Gamma}
\]

\[
= (u - u^h, \partial_n \tilde{\phi})_{\Gamma} - (\tilde{B}_h u^h, p_s)_{\Omega} + (\nabla \tilde{B}_h u^h, \nabla \tilde{\phi})_{\Omega} + \beta(u, \partial_n (r^\lambda \sin(\lambda \theta)))_{\Gamma},
\]
where we used (67) in the last step. Consequently, we showed that
\[
\alpha (y) - \alpha_h = \frac{1}{\| p_s \|_{L^2(\Omega)}} \left( -(u - u^h, \partial_n \tilde{\phi})_\Gamma + (\tilde{B}_h u^h, p_s - p_s^h)_\Omega - (\nabla \tilde{B}_h u^h, \nabla (\tilde{\phi} - \tilde{\phi}_h))_\Omega \\
- (\beta - \beta_h) (u, \partial_n (r^h \sin(\lambda \theta)))_\Gamma + (f, \phi_s - \phi_s^h)_\Omega \right).
\]

To prove (70), in view of (61), (62), and (63) it remains to show that\[
\left| (u - u^h, \partial_n \tilde{\phi})_\Gamma \right| \leq c h^{1/2} \| u \|_{L^2(\Gamma)},
\]
\[
\left| (\tilde{B}_h u^h, p_s - p_s^h)_\Omega \right| \leq c h^{1/2} \| u \|_{L^2(\Gamma)},
\]
\[
\left| (\nabla \tilde{B}_h u^h, \nabla (\tilde{\phi} - \tilde{\phi}_h))_\Omega \right| \leq c h^{1/2} \| u \|_{L^2(\Gamma)}.
\]
The first estimate follows from the estimate (49) and the fact that $\tilde{\phi}$ belongs to $H^2(\Omega)$. The second one follows from the Cauchy–Schwarz inequality and the estimates (57) and (61). Similarly, the third estimate follows from the Cauchy–Schwarz inequality and the estimates (57) and (64).

**Corollary 3.5.** Let $\Omega$ be a nonconvex domain and let $y_h \in Y_\ast$ be the solution of (51) and let $z_h$ be derived by (65), (66), and (68), then there holds\[
\| y - z_h \|_{L^2(\Omega)} \leq C h^{1/2} \left( h^{1/2} \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right).
\]

**Proof.** The main ingredients of the proof were already derived. Indeed, it is \[
\| y - z_h \|_{L^2(\Omega)} = \| \Pi_R y + \alpha(y)p_s - \Pi_R y_h - \alpha_h p_s^h \|_{L^2(\Omega)} \leq \| \Pi_R y - \Pi_R y_h \|_{L^2(\Omega)} + \| \Pi_R y_h - \Pi_R y_h \|_{L^2(\Omega)} + \| \alpha(y) - \alpha_h \|_{L^2(\Omega)} + \| \alpha_h \|_{L^2(\Omega)} + \| p_s - p_s^h \|_{L^2(\Omega)}.
\]
The first three terms can be estimated by using Lemmas 3.2 and 3.4. So it remains to treat the fourth term. To bound $|\alpha_h|$ we use the triangle inequality \[
|\alpha_h| \leq |\alpha_h - \alpha(y)| + |\alpha(y)|.
\]
For the first term we use (70), while for the second term we use (43) noting that $\phi_s$ belongs to $H^{3/2+}(\Omega)$ with some $\epsilon > 0$. Altogether we have\[
|\alpha_h| \leq C \left( \| f \|_{H^{-1}(\Omega)} + \| u \|_{L^2(\Gamma)} \right)
\]
and conclude by using (61). \[\square\]

**3.4. The method in the form of an algorithm.** Before we describe the numerical experiments, let us summarize the algorithm.

1. Compute the finite element solution $y_h \in Y_\ast$ via (5) with $u^h \in Y_\partial$ being an approximation of the boundary datum $u$ satisfying (48) and (49).
2. Compute the approximate singular functions (compare (58) and (60)): 

\[ r_h = B_h \left( r^{-\lambda} \sin(\lambda \theta) \right), \]

\[ p_h^* \in Y_{0h} : (\nabla p_h^*, \nabla v_h)_\Omega = (\nabla r_h, \nabla v_h)_\Omega \quad \forall v_h \in Y_{0h}, \]

\[ \tilde{p}_h = p_h^* - r_h, \]

\[ \beta_h = \frac{1}{2} \| \tilde{p}_h + r^{-\lambda} \sin(\lambda \theta) \|^2_{L^2(\Omega)}, \]

\[ s_h = B_h \left( r^\lambda \sin(\lambda \theta) \right), \]

\[ \phi_h^* \in Y_{0h} : (\nabla \phi_h^*, \nabla v_h)_\Omega = (\tilde{p}_h + r^{-\lambda} \sin(\lambda \theta), v_h)_\Omega + \beta_h (\nabla s_h, \nabla v_h)_\Omega \quad \forall v_h \in Y_{0h}, \]

\[ \tilde{\phi}_h = \phi_h^* - \beta s_h. \]

3. Compute 

\[ \gamma_h = (y_h, p_h^*)_\Omega \quad \text{with} \quad p_s^h = \tilde{p}_h + r^{-\lambda} \sin(\lambda \theta), \]

\[ \alpha_h = (B_h u_h^h, p_h^*)_\Omega - (\nabla B_h u_h, \nabla \phi_h^*)_\Omega - \beta_h (u, \partial_n (r^\lambda \sin(\lambda \theta)))_\Gamma + (f, \phi_h^*)_\Omega, \]

\[ \delta_h = \alpha_h - \gamma_h, \]

\[ \tilde{z}_h = y_h + \delta_h \tilde{p}_h \]

(compare (66) and (68)). According to (65), the numerical solution is

\[ z_h = \tilde{z}_h + \delta_h r^{-\lambda} \sin(\lambda \theta). \]

Note that all integrals with \( r^\lambda \) and \( r^{-\lambda} \) must be computed with care.

4. Numerical experiment. This section is devoted to the numerical verification of our theoretical results. For that purpose we present an example with known solution. Furthermore, to examine the influence of the corner singularities, we consider several polygonal domain \( \Omega \)'s depending on an interior angle \( \omega \in (0, 2\pi) \); we present here the results for \( \omega = 270^\circ \) and \( \omega = 355^\circ \). The computational domains are defined by

\[ \Omega_\omega := (-1, 1)^2 \cap \{ x \in \mathbb{R}^2 : (r(x), \theta(x)) \in (0, \sqrt{2}] \times [0, \omega] \}, \]

where \( r \) and \( \theta \) stand for the polar coordinates located at the origin. The boundary of \( \Omega_\omega \) is denoted by \( \Gamma_\omega \). We solve the problem \(-\Delta y = 0 \) in \( \Omega_\omega \), \( y = u \) on \( \Gamma_\omega \), numerically by using a standard finite element method with graded meshes and the proposed dual singular function method with a quasi-uniform family of meshes. The boundary datum \( u \) is chosen to be

\[ u := r^{-0.4999} \sin(-0.4999 \theta) \quad \text{on} \quad \Gamma_\omega. \]

This function belongs to \( L^p(\Gamma) \) for every \( p < 2.0004 \). The exact solution of our problem is simply \( y = r^{-0.4999} \sin(-0.4999 \theta) \), since \( y \) is harmonic.

The quasi-uniform family of finite element meshes is generated from a coarse initial mesh by recursively using a newest vertex bisection algorithm; see [16]. Graded
POISSON EQUATION WITH $L^2$ BOUNDARY DATA

1955

Fig. 1. Graded mesh with $\mu = 0.3333$, generated by newest vertex bisection; left: whole mesh, right: zoom.

Table 1

<table>
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The discretization errors for different mesh sizes and the corresponding experimental orders of convergence (eoc) are given in Table 1 for the interior angle $\omega = 270^\circ$ and in Table 2 for the interior angle $\omega = 355^\circ$. We see that the numerical results confirm the expected convergence rate $1/2$ for the dual singular complement method (DSCM) and the finite element method on sufficiently graded meshes. Further tests and illustrations of the numerical solutions can be found in the preprint version [3] of the paper.

Concerning the DSCM, we emphasize that the quadrature formula for the numerical evaluation of the integral $\langle u, \partial_n (r^4 \sin(\lambda \theta)) \rangle_T$ has to be adapted in order to get a sufficiently good approximation. Otherwise, the error due to quadrature dominates the overall error. In our implementation, we chose for the numerical integration a graded mesh on the boundary ($h_E \sim h^{1-\mu}$ if the distance $r_E$ of the boundary edge $E$ satisfies $0 < r_E < R$ with $R$ being the radius of the refinement zone and $\mu$ being the refinement parameter, and $h_T = h^{1/\mu}$ for $r_E = 0$) combined with a one-point Gauss quadrature rule on each element. The choice $\mu \leq 2 \pi/\omega - 1$ seems to be the correct grading to achieve a convergence order of $1/2$. For the results presented in Tables 1 and 2 we used $R = 0.1$ and $\mu = 2 \pi/\omega - 1$.
Table 2
Discretization errors for $\omega = 355^\circ$; left: $e_h = y - y_h$ with quasi-uniform meshes (standard) and $e_h = y - z_h$ (DSCM); right: $e_h = y - z_h$ with graded meshes ($\mu = 0.014085$).

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<th>eoc</th>
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| Expected | 0.007    | 0.5 |

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| Expected | 0.5 |

REFERENCES


