

# Quasi-polynomial finite elements in elliptic boundary value problems with small parameter

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The uniform error estimates with respect to a small parameter are obtained here for the finite element approximation of the elliptic boundary value problem with a small parameter. The space of trial functions is the space of special  $L$ -splines with the basis of local functions.

## 1. General formulation

Let  $H$  be the Hilbert space and  $f : H \rightarrow R^1$  be linear bounded functional over  $H$ . Let us consider the family of the symmetric positive definite bilinear forms  $a_\alpha : H \times H \rightarrow R^1$  depending on the real parameter  $\alpha$ ,  $0 < \alpha \leq 1$ ,

$$\begin{aligned} \forall u, v \in H \quad a_\alpha(u, v) &= a_\alpha(v, u), \\ a_\alpha(u, v) &\geq \gamma(\alpha)(u, u)_H, \end{aligned} \tag{1}$$

where  $\gamma(\alpha) > 0$  and is independent of  $u \in H$ . We need to find the elements  $u_\alpha \in H$  which provide the condition

$$\forall v \in H \quad a_\alpha(u_\alpha, v) = f(v). \tag{2}$$

In accordance with the Rietz algorithm we consider in  $H$  the family of  $N$ -dimensional subspaces  $H_\alpha^N$ ,  $0 < \alpha \leq 1$ . The approximate solutions  $u_\alpha^N$  of problems (2) can be found from the following condition

$$\forall v_\alpha^N \in H_\alpha^N \quad a_\alpha(u_\alpha^N, v_\alpha^N) = f(v_\alpha^N).$$

Our aim is the construction of the family of subspaces  $H_\alpha^N$  to provide the uniform (with respect to  $\alpha$ ) convergence of the Rietz algorithm when  $N$  tends to infinity.

## 2. $a_\alpha$ -splines

Let us consider in  $H$  the finite set of the linear bounded functionals  $k_i H \rightarrow R^1$  which are linear independent. We call  $\sigma_\alpha^N \in H$  the  $a_\alpha$ -splines if for some real values  $r_1, r_2, \dots, r_N$  the element  $\sigma_\alpha^N$  is the solution of the following variational problem

$$\sigma_\alpha^N = \arg \min_{v \in K_r^N} a_\alpha(v, v), \quad (3)$$

$$K_r^N = \{v \in H : k_i(v) = r_i, \quad i = 1, 2, \dots, N\}.$$

Since the bilinear form  $a_\alpha$  is coercitive (see (1)), problem (3) is always uniquely solvable [1, 2]. If the element  $u \in H$  exists such that  $r_i = k_i(u)$ , then we say spline  $\sigma_\alpha^N$  interpolates  $u \in H$ . In this case we denote the resolvent operator for problem (3) by  $S_\alpha^N$ , i.e.  $\sigma_\alpha^N = S_\alpha^N u$ . Then the space of  $a_\alpha$ -splines  $H_\alpha^N$  is  $S_\alpha^N H$ .

What is the structure of  $a_\alpha$ -splines like? To clarify it we consider the auxiliary problems which look like (2) and can be formulated in the following form: find the elements  $k_i^\alpha \in H$  from the condition

$$\forall v \in H \quad a_\alpha(k_i^\alpha, v) = k_i(v),$$

for  $i = 1, 2, \dots, N$ . Then the set  $K_r^N$  can be described by the following formula

$$K_r^N = \{v \in H : a_\alpha(k_i^\alpha, v) = r_i, \quad i = 1, 2, \dots, N\}.$$

Taking into account the fact that  $a_\alpha(v, v)^{1/2}$  is the norm in  $H$  which is reproduced by the scalar product  $a_\alpha(u, v)$ , we obtain that the solution  $\sigma_\alpha^N$  of problem (3) is the normal spline [ ] and can be always represented in the form

$$\sigma_\alpha^N = \sum_{i=1}^N \lambda_i^\alpha k_i^\alpha,$$

where  $\lambda_i^\alpha$  are real coefficients which satisfy the linear algebraic system

$$\sum_{i=1}^N a_\alpha(k_i^\alpha, k_j^\alpha) \lambda_i^\alpha = r_j, \quad j = 1, 2, \dots, N. \quad (4)$$

If  $r_j = k_j(u)$ ,  $j = 1, 2, \dots, N$ ,  $u \in H$ , then the operator  $S_\alpha^N : H \rightarrow H$  is the orthogonal projector of  $H$  on to the linear span of the elements  $k_1^\alpha, k_2^\alpha, \dots, k_N^\alpha$  is the scalar product  $a_\alpha(u, v)$ , because system (4) is the condition of minimum for the quadratic functional

$$a_\alpha \left( u - \sum_{i=1}^N \lambda_i^\alpha k_i^\alpha, u - \sum_{i=1}^N \lambda_i^\alpha k_i^\alpha \right)$$

with respect to the variables  $\lambda_1^\alpha, \lambda_2^\alpha, \dots, \lambda_N^\alpha$ .

Let us introduce an operator  $R_\alpha : H \rightarrow H$  by the equality

$$\forall v \in H \quad a_\alpha(R_\alpha, u, v) = (u, v)_H. \quad (5)$$

Then we have

$$k_i^\alpha = R_\alpha k_i, \quad i = 1, 2, \dots, N$$

and for the solution  $u_\alpha$  of the initial problem (2) we obtain  $u_\alpha = R_\alpha f$ . If  $K^N$  is the linear span of the elements  $k_1, k_2, \dots, k_N$  and  $K_N : H \rightarrow E_N$  is the operator defined by formula

$$K_N u = [k_1(u), k_2(u), \dots, k_N(u)],$$

then the adjoint operator  $K_N^* : E_N \rightarrow H$  acts according to the rule

$$K_N^* \lambda = \sum_{i=1}^N \lambda_i k_i, \quad \lambda = [\lambda_1, \lambda_2, \dots, \lambda_N]$$

and the operator  $S_\alpha^N$  of the spline interpolation with  $a_\alpha$ -splines can be written in the following form

$$S_\alpha^N = R_\alpha K_N^* (K_N R_\alpha K_N^*)^{-1} K_N.$$

In accordance to the Rietz algorithm we find the approximate solution  $u_\alpha^N$  of problem (2) in the space of  $a_\alpha$ -splines:

$$\forall v \in H \quad a_\alpha(u_\alpha^N, S_\alpha^N v) = f(S_\alpha^N v).$$

It is clear that the resolvent operator  $R_\alpha^N$  of this problem can be written in the following form

$$u_\alpha^N \equiv R_\alpha^N f = R_\alpha K_N^* (K_N R_\alpha K_N^*)^{-1} K_N R_\alpha f,$$

and  $R_\alpha^N = S_\alpha^N R_\alpha$ . It means that the Rietz solution  $u_\alpha^N$  is  $a_\alpha$ -spline which interpolates the exact solution  $u_\alpha$ . Hence

$$\begin{aligned} & \alpha(R_\alpha f - R_\alpha^N f, R_\alpha f - R_\alpha^N f) \\ &= a_\alpha(R_\alpha f - S_\alpha^N R_\alpha f, R_\alpha f - S_\alpha^N R_\alpha f) \\ &= a_1(R_1 f, R_\alpha f - S_\alpha^N R_\alpha f) - a_\alpha(S_\alpha^N R_\alpha f, R_\alpha f - S_\alpha^N R_\alpha f). \end{aligned}$$

It is evident that

$$\begin{aligned} & a_\alpha(S_\alpha^N R_\alpha f, R_\alpha f - S_\alpha^N R_\alpha f) \\ &= a_\alpha\left(\sum_{i=1}^N \lambda_i^\alpha k_i^\alpha, R_\alpha f - S_\alpha^N R_\alpha f\right) \\ &= \sum_{i=1}^N \lambda_i^\alpha (k_i, R_\alpha f - S_\alpha^N R_\alpha f)_H = 0, \end{aligned}$$

because  $S_\alpha^N R_\alpha f$  interpolates  $R_\alpha f$ . In the particular case  $\alpha = 1$  we have

$$a_1(S_1^N R_1 f, R_\alpha f - S_\alpha^N R_\alpha f) = 0.$$

Thus,

$$a_\alpha(R_\alpha f - R_\alpha^N f, R_\alpha f - R_\alpha^N f) = a_1(R_1 f - R_1^N f, R_\alpha f - R_\alpha^N f).$$

Denote  $\psi_\alpha^N = R_\alpha f - R_\alpha^N f$ . Then

$$\begin{aligned} a_\alpha(\psi_\alpha^N, \psi_\alpha^N) &= a_1(R_1 f, \psi_\alpha^N) - a_1\left(\sum_{i=1}^N \lambda_i^1 R_1 k_i, \psi_\alpha^N\right) \\ &= (f - \sum_{i=1}^N \lambda_i^1 k_i, \psi_\alpha^N)_H. \end{aligned} \quad (6)$$

Assume now that the Hilbert space  $H$  is continuously embedded to the Hilbert space  $H$  and the constant  $C > 0$  exists (independent of  $\alpha$ ) such that

$$\forall u \in H \quad (u, u)_Y \leq C a_\alpha(u, u). \quad (7)$$

Let us introduce the operator  $L : H \rightarrow Y$  by the identity

$$\forall v \in H \quad (Lu, v)_Y = (u, v)_H.$$

**Theorem.** *If the elements  $f$  and  $k_i$ ,  $i = 1, 2, \dots, N$  belong to the domain of definition of the operator  $L$  and condition (7) takes place, then for the Riesz approximation using  $a_\alpha$ -splines as the trial functions the following uniform with respect to  $\alpha \in (0, 1]$  error estimate is valid*

$$a_\alpha(R_\alpha f - R_\alpha^N f, R_\alpha f - R_\alpha^N f) \leq C \|L(f - \sum_{i=1}^N \lambda_i^1 k_i)\|_Y^2. \quad (8)$$

*Proof.* Using (6) we have

$$\begin{aligned} a_\alpha(\psi_\alpha^N, \psi_\alpha^N) &= \left( L(f - \sum_{i=1}^N \lambda_i^1 k_i), \psi^N \right)_Y \\ &\leq \left\| L(f - \sum_{i=1}^N \lambda_i^1 k_i) \right\|_Y \cdot \|\psi_\alpha^N\|_Y \\ &\leq \left\| L(f - \sum_{i=1}^N \lambda_i^1 k_i) \right\|_Y \cdot C^{1/2} a_\alpha(\psi_\alpha^N, \psi_\alpha^N)^{1/2}. \end{aligned}$$

Reducing the factor  $a_\alpha(\psi_\alpha^N, \psi_\alpha^N)^{1/2}$  we obtain (8).  $\square$

### 3. $a_\alpha$ -splines in a simple problem with a small parameter

Let  $H$  be the Sobolev space  $\overset{\circ}{W}_2^1(0, 1)$  of the quadratic integrable functions and their 1-st derivatives with zero Dirichlet conditions at the end points of the interval  $(0, 1)$ . We introduce the family of bilinear form

$$a_\alpha(u, v) = \int_0^1 (\alpha u'v' + uv)dx, \quad \alpha \in (0, 1].$$

Let us divide the interval  $[0, 1]$  by the uniform mesh of points

$$x_i = i \times h, \quad h = 1/N, \quad i = 0, 1, \dots, N,$$

and define linear bounded in  $H$  functionals  $k_i$  by the formula

$$k_i(u) = \int_{x_{i-1}}^{x_i} u(x)dx, \quad i = 1, 2, \dots, N.$$

In accordance with the previous consideration every  $a_\alpha$ -spline which is the solution of the problem

$$\sigma_\alpha = \arg \min_{u \in K_r^h} a_\alpha(u, u),$$

$$K_r^h = \{u \in \overset{\circ}{W}_2^1(0, 1) : k_i(u) = r_i, \quad i = 1, 2, \dots, N\},$$

is the linear combination of the elements  $k_i^\alpha \in H$ , where  $k_i^\alpha$  is the solution of the projective problem

$$\forall v \in \overset{\circ}{W}_2^1(0,1) \quad a_\alpha(k_i^\alpha, v) = k_i(v).$$

In other words,  $k_i^\alpha$  is the solution of the following boundary value problem

$$-\alpha^2(k_i^\alpha)'' + k_i^\alpha = x_i, \quad k_i^\alpha(0) = k_i^\alpha(1) = 0, \quad (9)$$

where  $x_i$  is equal to the one inside the interval  $(x_{i-1}, x_i)$  and is equal to zero outside of it. Since the Green function of problem (9) is known

$$G_\alpha(x, \xi) = \begin{cases} c_\alpha \operatorname{sh} \frac{x}{\alpha} \operatorname{sh} \frac{1-\xi}{\alpha}, & x \leq \xi, \\ c_\alpha \operatorname{sh} \frac{1-x}{\alpha} \operatorname{sh} \frac{\xi}{\alpha}, & x \geq \xi, \end{cases}$$

where  $c_\alpha = 1/(\alpha \operatorname{sh} 1/\alpha)$  and the functions  $k_i^\alpha$  can be founded in the explicit form.

$$k_i^\alpha(x) = \begin{cases} A_i \operatorname{sh} x/\alpha, & x \leq x_{i-1}, \\ B_i \operatorname{sh} x/\alpha + C_i \operatorname{sh} (1-x)/\alpha, & x_{i-1} \leq x \leq x_i, \\ D_i \operatorname{sh} (1-x)/\alpha, & x \geq x_i. \end{cases}$$

Here  $A_i, B_i, C_i, D_i$  are certain constants. Thus, every  $a_\alpha$ -spline  $\sigma_\alpha$  can be described by the following conditions:

- a) In every subinterval  $\Delta_i = [x_{i-1}, x_i]$  the spline  $\sigma_\alpha$  can be written in the following way

$$\sigma_\alpha|_{\Delta_i} = A_0^i + A_1^i e^{\beta(x-x_{i-1})} + A_2^i e^{\beta(x_i-x)},$$

where  $\beta = 1/\alpha$  and  $A_0^i, A_1^i, A_2^i$  are constants,

- b)  $\sigma_\alpha \in C^1(0,1)$ ,  
c)  $\sigma_\alpha(0) = \sigma_\alpha(1) = 0$ .

It is easy to construct the local basis functions in the space of  $a_\alpha$ -splines, which play the role of the finite elements. We consider a four-point pattern of the mesh  $x_{i-1} < x_i < x_{i+1} < x_{i+2}$  and construct local basis  $a_\alpha$ -spline concentrated on the interval  $[x_{i-1}, x_{i+2}]$ . Denote by  $\sigma_i$  its quasi-polynomial representation on the interval  $[x_{i-1}, x_i]$  and require the conditions

$$\sigma_i(x_{i-1}) = 0, \quad \sigma_i'(x_{i-1}) = 0, \quad \sigma_i(x_i) = 1.$$

This brings about the following algebraic system

$$\begin{aligned} A_0^i + A_1^i + A_2^i e^{\beta h} &= 0, \\ A_1^i - A_2^i e^{\beta h} &= 0, \\ A_0^i + A_1^i e^{\beta h} + A_2^i &= 1, \end{aligned}$$

with the solution

$$A_0^i = -\frac{2e^{\beta h}}{(e^{\beta h} - 1)^2}, \quad A_1^i = \frac{e^{\beta h}}{(e^{\beta h} - 1)^2}, \quad A_2^i = \frac{1}{(e^{\beta h} - 1)^2}.$$

For  $\sigma_{i+1}(x)$  we require conditions

$$\sigma_{i+1}(x_i) = 1, \quad \sigma'_{i+1}(x_i) = \sigma'_i(x_i), \quad \sigma_{i+1}(x_{i+1}) = 1,$$

resulting in the system

$$\begin{aligned} A_0^{i+1} + A_1^{i+1} + A_2^{i+1} e^{\beta h} &= 1, \\ A_1^{i+1} - A_2^{i+1} e^{\beta h} &= \frac{e^{\beta h} + 1}{e^{\beta h} - 1}, \\ A_0^{i+1} + A_1^{i+1} e^{\beta h} + A_2^{i+1} &= 1, \end{aligned}$$

with the solution

$$A_1^{i+1} = A_2^{i+1} = -\frac{e^{\beta h} + 1}{(e^{\beta h} - 1)^2}, \quad A_0^{i+1} = 1 + \left( \frac{e^{\beta h} + 1}{e^{\beta h} - 1} \right)^2.$$

Similarly, on the interval  $[x_{i+1}, x_{i+2}]$  we have

$$\sigma_{i+2}(x_{i+1}) = 1, \quad \sigma'_{i+2}(x_{i+2}) = 0, \quad \sigma_{i+2}(x_{i+2}) = 0,$$

and

$$A_0^{i+2} = \frac{-2e^{\beta h}}{(e^{\beta h} - 1)^2}, \quad A_1^{i+2} = \frac{1}{(e^{\beta h} - 1)^2}, \quad A_2^{i+2} = \frac{e^{\beta h}}{(e^{\beta h} - 1)^2}, \quad (10)$$

The basis function is constructed.

The basis functions near the boundary points  $x = 0$ ,  $x = 1$  can be constructed using the boundary condition. Let us consider, for example, the end interval  $[0, 2h]$ . On the interval  $[h, 2h]$  basic function is already constructed by (10). On the interval  $[0, h]$  the function is constructed according to the rule

$$\sigma_1(0) = 0, \quad \sigma_1(h) = 1, \quad \sigma'_1(h) = \sigma'_2(h),$$

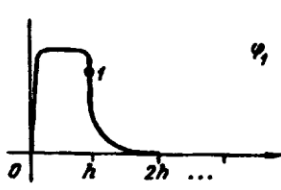


Figure 1

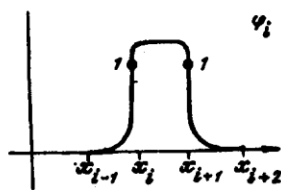


Figure 2

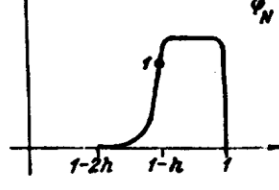


Figure 3

i.e.,

$$\begin{aligned} A_0^1 + A_1^1 + A_2^1 e^{\beta h} &= 0, \\ A_1^1 e^{\beta h} - A_2^1 &= -\frac{e^{\beta h} + 1}{e^{\beta h} - 1}, \\ A_0^1 + A_1^1 e^{\beta h} + A_2^1 &= 1. \end{aligned}$$

Thus,

$$A_0^1 = \frac{e^{2\beta h} + 4e^{\beta h} + 2}{(e^{\beta h} - 1)^2}, \quad A_1^1 = -\frac{e^{\beta h} + 2}{(e^{\beta h} - 1)^2}, \quad A_2^1 = -\frac{e^{\beta h} + 3}{(e^{\beta h} - 1)^2}.$$

In Figures 1 - 3 one can see the basic functions near boundary points of the interval (0,1) (see Figures 1, 3) and inside of it (see Figure 2).

Let us find now the corresponding finite element matrix. Under the natural numeration of the basis functions  $\varphi_1, \varphi_2, \dots, \varphi_N$  this matrix has 5 diagonals. It is easy to calculate its elements  $k_{ij} = a_\alpha(\varphi_i, \varphi_j)$  because

$$a_\alpha(\varphi_i, \varphi_j) = (L_\alpha \varphi_i, \varphi_j)_{L_2},$$

where  $L_\alpha u = -\alpha^2 u'' + u$ ; the function  $L_\alpha \varphi_i$  is local piecewise constant, which is concentrated on the interval  $[x_{i-1}, x_{i+2}]$ , and its values  $A_0^k$  on the subintervals  $[x_{k-1}, x_k]$ ,  $k = i, \dots, i+2$  are already known. Then

$$a_\alpha(\varphi_i, \varphi_j) = A_0^i \int_{x_{i-1}}^{x_i} \varphi_j + A_0^{i+1} \int_{x_i}^{x_{i+1}} \varphi_j + A_0^{i+2} \int_{x_{i+1}}^{x_{i+2}} \varphi_j.$$

Near the end points  $x = 0$ ,  $x = 1$ , some natural transformations take place and, finally, we have

$$k_{i,i} = \frac{4}{(c-1)^4} [h(c^4 + 4c^2 + 1) - \alpha(c^4 + c^3 - c - 1)],$$

$$i = 2, 3, \dots, N-1,$$



$$\begin{aligned}
 k_{i,i\pm 1} &= \frac{2}{(c-1)^4} [-4hc(c^2+1) + \alpha(c^2-1)(c^2+4c+1)], \\
 &\quad i = 3, 4, \dots, N-2, \\
 k_{i,i\pm 2} &= \frac{2}{(c-1)^4} [2c^2h - \alpha c(c^2-1)], \\
 &\quad i = 4, 5, \dots, N-3, \\
 k_{1,1} &= \frac{1}{(c-1)^4} [h((c^2+4c+2)^2 + 4c^2) \\
 &\quad - \alpha(2c^4 + 9c^3 + 11c^2 - 12c - 10)], \\
 k_{1,2} &= \frac{1}{(c-1)^4} [-2hc(3c^2+4c+4) \\
 &\quad + \alpha(c^2-1)(c^2+8c+2)], \\
 k_{1,3} &= \frac{2}{(c-1)^4} [2c^2h - \alpha c(c^2-1)],
 \end{aligned}$$

where  $c = e^{\beta h}$ ,  $\beta = 1/\alpha$ .

If  $\alpha \ll 1$ ,  $h \gg \alpha$ , then  $e^{\beta h} \gg 1$  and the following asymptotic equalities take place which are readily used in practice

$$\begin{aligned}
 k_{i,i} &\cong 4h - 4\alpha, & k_{i,i\pm 1} &\cong 2\alpha, & k_{i,i\pm 2} &\cong -2\alpha e^{-h/\alpha}, \\
 k_{1,1} &\cong h - 2\alpha, & k_{1,2} &\cong \alpha, & k_{1,3} &\cong -2\alpha e^{-h/\alpha}.
 \end{aligned}$$

In the case  $\alpha \ll h$  the finite element matrix is strongly diagonally dominating and can be efficiently reverted. The right-hand side of this system consists of the elements

$$g_i = A_0^i \int_{x_{i-1}}^{x_i} f dx + A_0^{i+1} \int_{x_1}^{x_{i+1}} f dx + A_0^{i+2} \int_{x_{i+1}}^{x_{i+2}} f dx.$$

#### 4. Splines and spectrum equivalent operators

Let us consider in  $H$  an other family of symmetric positive defined bilinear forms  $\bar{a}_\alpha : H \times H \rightarrow R^1$ , which also depends on the real parameter  $\alpha \in (0, 1]$ , and assume that this family is connected with the initial family (1 - 2) by the relation of equivalence, namely, two constants  $C_1 > 0$ ,  $C_2 > 0$  exist and independent of  $\alpha$  such that

$$\forall u \in H \quad C_1 \bar{a}_\alpha(u, u) \leq a_\alpha(u, u) \leq C_2 \bar{a}_\alpha(u, u). \quad (11)$$

If we introduce, like in (5), the resolvent operator  $\bar{R}_\alpha : H \rightarrow H$  by the identity

$$\forall v \in H \quad \bar{a}_\alpha(\bar{R}_\alpha u, v) = (u, v)_H,$$

then inequality (11) can be written in the following form

$$C_1(\bar{R}_\alpha^{-1}u, u)_H \leq (R_\alpha^{-1}u, u)_H \leq C_2(\bar{R}_\alpha^{-1}u, u)_H.$$

Taking into account the symmetry of the operators  $R_\alpha$  and  $\bar{R}_\alpha$ , we obtain

$$C_1(\bar{R}_\alpha^{-1/2}u, \bar{R}_\alpha^{-1/2}u)_H \leq (R_\alpha^{-1}u, u)_H \leq C_2(\bar{R}_\alpha^{-1/2}u, \bar{R}_\alpha^{-1/2}u)_H.$$

Denote by  $v = \bar{R}_\alpha^{-1/2}u$ . Then we have

$$\forall v \in H \quad C_1(v, v)_H \leq (\bar{R}_\alpha^{1/2}R_\alpha^{-1}\bar{R}_\alpha^{1/2}v, v)_H \leq C_2(v, v)_H.$$

Thus the operator  $\bar{R}_\alpha^{1/2}R_\alpha^{-1}\bar{R}_\alpha^{1/2}$  is spectral equivalent to the unit operator.

Let us consider  $N$ -dimensional space  $\bar{H}_\alpha^N$  of  $\bar{a}_\alpha$ -splines and find an approximate solution  $\bar{u}_\alpha^N \in \bar{H}_\alpha^N$  from the condition

$$\forall \bar{v}_\alpha^N \in \bar{H}_\alpha^N \quad a_\alpha(\bar{u}_\alpha^N, \bar{v}_\alpha^N) = f(\bar{v}_\alpha^N). \quad (12)$$

It is clear that the resolvent operator  $\bar{R}_\alpha^N : H \rightarrow \bar{H}_\alpha^N$  of problem (12) can be written in the form

$$\bar{u}_\alpha^N = \bar{R}_\alpha^N f = \bar{R}_\alpha K_N^* (K_N \bar{R}_\alpha R_\alpha^{-1} \bar{R}_\alpha K_N^*)^{-1} K_N \bar{R}_\alpha f.$$

Denote  $M_\alpha = \bar{R}_\alpha R_\alpha^{-1}$ . Then

$$\bar{R}_\alpha^N = R_\alpha M_\alpha^* K_N^* (K_N M_\alpha R_\alpha M_\alpha^* K_N^*)^{-1} K_N M_\alpha R_\alpha$$

similar to the operator

$$R_\alpha^N = R_\alpha K_N^* (K_N R_\alpha K_N^*)^{-1} K_N R_\alpha,$$

which realizes the orthogonal projection of the element  $R_\alpha f = u_\alpha$  onto the  $a_\alpha$ -splines  $H_\alpha^N = R_\alpha K_N$  ( $K_N$  is the linear span of the elements  $k_1, \dots, k_N$ ) in the scalar product  $a_\alpha(u, v)$ ; the operator  $R_\alpha^N$  realizes the orthogonal projection of the same element to the subspace  $\bar{H}_\alpha^N = R_\alpha M_\alpha^* K_N = \bar{R}_\alpha K_N$ . Let  $k \in K_N$ , then

$$a_\alpha(R_\alpha k, \bar{R}_\alpha k) = (k, \bar{R}_\alpha k)_H = \bar{a}_\alpha(\bar{R}_\alpha k, \bar{R}_\alpha k) \geq \frac{1}{c_2} a_\alpha(\bar{R}_\alpha k, \bar{R}_\alpha k).$$

If we denote  $\|u\|_\alpha = a_\alpha(u, u)^{1/2}$ , then we have

$$\cos \Theta \geq \frac{1}{c_2} \int_{u \in H} \frac{\|\bar{R}_\alpha u\|_\alpha}{\|R_\alpha u\|_\alpha},$$

where  $\cos \Theta$  is the cosine of the angle between the vectors  $R_\alpha k$  and  $\bar{R}_\alpha k$ . It is easy to see that

$$\begin{aligned} \inf_{u \in H} \frac{\|\bar{R}_\alpha u\|_\alpha}{\|R_\alpha u\|_\alpha} &= \inf_{\|v\|_\alpha=1} \|\bar{R}_\alpha R_\alpha^{-1} v\|_\alpha = \inf_{u \in H} \frac{a_\alpha(\bar{R}_\alpha R_\alpha^{-1} v, v)}{a_\alpha(v, v)} \\ &= \inf_{v \in H} \frac{(R_\alpha^{-1} \bar{R}_\alpha R_\alpha^{-1} v, v)_H}{(R_\alpha^{-1} v, v)_H} = \inf_{w \in H} \frac{(R_\alpha^{-1/2} \bar{R}_\alpha R_\alpha^{-1/2} w, w)_H}{(w, w)_H} \\ &\geq C_1. \end{aligned}$$

Thus,  $\cos \Theta \geq C_1/C_2$  independent of  $\alpha > 0$ . It means that the angle between the subspaces  $H_\alpha^N$  and  $H_\alpha^N$  is bounded by the constant  $\Theta_0 < 1$  uniformly with respect to  $\alpha$ . Finally, for the Rietz approximation, using  $\bar{a}_\alpha$ -splines instead of  $a_\alpha$ -splines as the trial functions, the same uniform (with respect to  $\alpha$ ) error estimate (8) takes place, but with the other constant  $C > 0$ .

## References

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