ON THE COUPLING OF FINITE AND BOUNDARY ELEMENT METHODS FOR THE HELMHOLTZ EQUATION*

M. BOUTEFNOUCHET¹** AND A. DJEBABLA²

¹Department of Mathematics & Physics, Faculty of Arts & Science, University of Qatar, P. O. Box 2713, Doha, Qatar
²Department of Mathematics, Faculty of Science, University of Annaba, 23000, Annaba, Algeria
Emails: boutef@qu.edu.qa, ahdjeba@yahoo.fr

Abstract – Finite and boundary element methods have been used by many authors to solve mathematical physics problems. However, the coupling of these two methods happens to be more efficient as it combines their merits. In this paper, the mathematical analysis of the coupling of finite and boundary element methods for the Helmholtz equation is presented.

Keywords – Boundary element, boundary integral equation, finite element, Galerkin approximation, Helmholtz equation, symmetric method

1. INTRODUCTION

In recent years, the coupling of finite element and boundary element methods have become a famous method for solving many mathematical physics problems [1-5].

The creation of this method is due to the drawbacks of both finite element and boundary element methods. This can be seen, for example, in the solution of exterior problems by the finite element method and that of the nonlinear problems by the boundary element method [6, 7].

In early eighties, Johnson and Nedelec [8] presented a mathematical analysis of this new method which is nowadays commonly called, the traditional or standard coupled method.

Unfortunately, their study was very limited and did not concern many important cases in modeling a concrete physical situation, as for example, problems when the boundary is not smooth, systems of integral equations and higher order equations.

By the end of the eighties, Costabel succeeded in the establishment of the bases for another coupled method, more complex than the first one, but it deals with more complicated situations as well as those mentioned above [9].

Their approach relied on the reduction of interface problems to the study of functional, which regroup integral forms defined on a portion of the considered domain and integral operators defined on the boundary of the coupling, which is the common boundary between the sub-domains.

The plan of the paper is as follows. In Section 2, we deal with the boundary value problem of the Helmholtz equation, its variational formulation in a portion of the whole domain and, its reduction to a system of integral equations in the rest of the domain. Section 3 contains the weak formulation of the coupling problem. In Section 4, we present error analysis and discuss the convergence of the Galerkin approximation.

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**Corresponding author
2. THE MODEL PROBLEM AND ITS VARIATIONAL FORMULATION

We consider a boundary value problem on a domain \( \Omega \subset \mathbb{R}^2 \) which is decomposed as:

\[
\Omega = \Omega_1 \cup \Omega_2 \cup \Gamma_e , \quad \text{with} \quad \Gamma_e = \partial \Omega_1 \cap \partial \Omega_2 , \quad \Gamma_1 = \partial \Omega_1 / \Gamma_e \quad \text{and} \quad \Gamma_2 = \partial \Omega_2 / \Gamma_e .
\]

Let us consider the following Helmholtz equation

\[
(\Delta + k^2 I) u = -f_1 \quad \text{in} \quad \Omega
\]

where \( f_1 \) is a function in \( H^2(\Omega_1) \) with a bounded support in \( \Omega_1 \).

Then for function \( g_2 \) on the boundary \( \Gamma_2 \) we can formulate the following problem:

\[
\begin{cases}
(\Delta + k^2 I) u_1 = -f_1 & \text{in} \quad \Omega_1 \\
(\Delta + k^2 I) u_2 = 0 & \text{in} \quad \Omega_2 \\
u_1 = 0 & \text{on} \quad \Gamma_1 \\
u_2 = g_2 & \text{on} \quad \Gamma_2 \\
u_1 = u_2 \quad \text{and} \quad \frac{\partial u_1}{\partial \eta_1} = \frac{\partial u_2}{\partial \eta_2} & \text{on} \quad \Gamma_e
\end{cases}
\]

where \( \frac{\partial v}{\partial \eta} \) denotes the derivative of \( v \) with respect to the normal vector pointing from \( \Omega_1 \) into \( \Omega_2 \).

We will use the finite element method for \( \Omega_1 \) and the boundary element method for \( \Omega_2 \). If \( \Omega_2 \) is unbounded, then a certain condition at infinity for \( u_2 \) will be required.

Problem (1) is the Dirichlet problem for the Helmholtz operator. It models, among others, a phenomenon of waves propagation in a fluid surrounding.

The finite element method in \( \Omega_1 \) is based on the first Green formula [10]:

For \( u_1 \in H^1(\Omega_1) \) and \( f_1 \in H^2(\Omega_1) \), we have

\[
- \int_{\Omega_1} (\Delta + k^2 I) u_1 w \, dx = \Phi_{\Omega_1} \left( u_1, w \right) - \int_{\partial \Omega_1} \frac{\partial u_1}{\partial \eta_1} w \, ds , \quad \forall w \in H^1(\Omega_1)
\]

where

\[
\Phi_{\Omega_1} \left( u, w \right) = \int \left( \nabla u \nabla w - k^2 u w \right) \, dx
\]

with

\[
w_{\partial \Omega_1} \in H^{1/2}(\partial \Omega_1) \quad \text{and} \quad \frac{\partial u_1}{\partial \eta_1} \in H^{-1/2}(\partial \Omega_1).
\]

Here \( \Phi_{\Omega_1} \) is a continuous bilinear form on the Sobolev space \( H^1(\Omega_1) \).

The homogeneous Dirichlet condition on \( \Gamma_1 \) is incorporated into the function space:

\[H_0^1(\Omega_1) = \{ u \in H^1(\Omega_1) : u_{|\Gamma_1} = 0 \} .\]

By substituting equations (2-3) into equation (4), we have the following weak formulation on \( \Omega_1 \):

\[
\Phi_{\Omega_1} \left( u, w \right) - \int_{\Gamma_e} \frac{\partial u_2}{\partial \eta_2} w \, ds = \int_{\Omega_1} f_1 w \, dx , \quad \forall w \in H^1_0(\Omega_1)
\]

or
Relation (5) is equivalent to the following problem:

\[
\begin{cases}
\text{Find } (u, \varphi) \text{ in } H^1_0(\Omega_1) \times H^{-1/2}(\Gamma_c) \text{ such that } \\
(\Delta + k^2 \mathbb{I}) u_1 = -f_1, \quad \text{in } \Omega_1 \\
\frac{\partial u_1}{\partial n} = \varphi, \quad \text{on } \Gamma_c.
\end{cases}
\]

The unknowns are, in this case, \( u = u_1 \in H^1_0(\Omega_1) \) and \( \varphi \in H^{-1/2}(\Gamma_c) \).

For the integral equation method in \( \Omega_2 \), we need the knowledge of a fundamental solution of the partial differential operator. In our case it is given by

\[
E(x, y) = -\frac{i}{4} H^{(0)}_1(k|x - y|),
\]

where \( H^{(0)}_1 \) is the Hankel function of the first kind \([11]\).

Now, from the direct method of integral equations, which is based on the second Green formula, we obtain the representation formula on \( \Omega_2 \) \([12]\):

\[
u_2(x) = \int_{\Omega_2} \left\{ \frac{\partial E(x, y)}{\partial \eta_2} \psi(y) - E(x, y) \psi'(y) \right\} ds_y, \quad x \in \Omega_2
\]

where the Cauchy data \((\nu, \psi)\) are defined as:

\[
(\nu, \psi) = \left( u_2 |_{\partial \Omega_2}, \frac{\partial u_2}{\partial \eta_2} |_{\partial \Omega_2} \right).
\]

Using the normal derivative in (8), we find a second representation formula:

\[
\frac{\partial \nu_2(x)}{\partial \eta_2} = \frac{\partial}{\partial \eta_2} \left[ \int_{\Omega_2} \left\{ \frac{\partial E(x, y)}{\partial \eta_2} \psi(y) - E(x, y) \psi'(y) \right\} ds_y \right], \quad x \in \Omega_2
\]

Now, based on Potential theory \([13]\), by a limiting process to the boundary \( \Gamma_2 \), we obtain a system of integral equations as follows:

\[
\begin{cases}
v = \frac{1}{2}((K + \mathbb{I})v - V \psi), \quad x \in \partial \Omega_2 \\
\psi = \frac{1}{2}[-Dv - (K' - \mathbb{I}) \psi], \quad x \in \partial \Omega_2
\end{cases}
\]

where

\[
V \psi(x) = -2 \int_{\partial \Omega_2} \psi(y)E(x, y)ds_y, \quad K\psi(x) = -2 \int_{\partial \Omega_2} \psi(y)\frac{\partial E(x, y)}{\partial \eta_2} ds_y, \quad x \in \partial \Omega_2
\]

\[
K' \psi(x) = -2 \int_{\partial \Omega_2} \psi(y)\frac{\partial E(x, y)}{\partial \eta_2} ds_y, \quad Dv(x) = -\frac{\partial}{\partial \eta_2} K\psi(x), \quad x \in \partial \Omega_2.
\]

The operators \( V, K, K' \), and \( D \) are pseudodifferential operators on \( \Gamma_2 \) of order -1, 0, 0 and +1, respectively \([14, 15]\).
Theorem 2.1. The operators $V$ and $D$ are continuous and coercive in the following sense: There exists a constant $c > 0$ and compact operators $T_V$, $T_D$ on $H^{-1/2}(\partial \Omega_2)$ into $H^{1/2}(\partial \Omega_2)$ and on $H^{1/2}(\partial \Omega_2)$ into $H^{-1/2}(\partial \Omega_2)$, respectively, such that:

$$
\langle V\varphi, \varphi \rangle \geq c \| \varphi \|_{-1/2}^2 - \langle T_V \varphi, \varphi \rangle \quad , \quad \forall \varphi \in H^{-1/2}(\partial \Omega_2)
$$
$$
\langle Dv, v \rangle \geq c \| v \|_{1/2}^2 - \langle T_D v, v \rangle \quad , \quad \forall v \in H^{1/2}(\partial \Omega_2)
$$
(11)

Proof: See [15].

3. WEAK FORMULATION OF THE COUPLING PROBLEM

We distinguish between two different methods of coupling. One is a standard procedure and has been applied successfully in [8] for the Laplacian. The second method, being more efficient, is called the symmetric method for the coupling, and has been introduced by Costabel in [9]. In our case we have

Proposition 3.1. The weak formulation of the coupled problem is given by

$$
\begin{align*}
\text{Find} \quad & (u, \varphi) \in H^1_0(\Omega_1) \times H^{-1/2}(\partial \Omega_2) \quad \text{such that} \\
& a(u, \varphi; w, \psi) = l(w, \psi) \quad , \quad \forall (w, \psi) \in H^1_0(\Omega_1) \times H^{-1/2}(\partial \Omega_2)
\end{align*}
$$
(12)

where

$$
a(u, \varphi; w, \psi) = \Phi_{\Omega_1}(u, w) - \langle \varphi, z \rangle + \left\langle (I - P) \begin{pmatrix} \psi \\ \varphi \end{pmatrix} , \begin{pmatrix} z \\ -\psi \end{pmatrix} \right\rangle
$$
(13)

and

$$
l(u, w) = \int_{\Omega_1} f w dx - \left\langle (I - P) \begin{pmatrix} g_2 \\ 0 \end{pmatrix} , \begin{pmatrix} z \\ -\psi \end{pmatrix} \right\rangle.
$$
(14)

Here $z = w|_{\Gamma_c}$, $v = u|_{\Gamma_c}$ and $P$ is the Calderon projector in $\Omega_2$.

Proof: Let the test function $\psi \in H^{-1/2}(\partial \Omega_2)$ be given. Multiply the first equation of (10) by $\psi$ and integrate on $\partial \Omega_2$. Then multiply the second equation of the same system (10) by $z$ and integrate over $\Gamma_c$. Finally, adding the two equations with (5), we obtain the desired result.

Theorem 3.2. The bilinear form $a(\cdot, \cdot)$ defined on $H^1_0(\Omega_1) \times H^{-1/2}(\partial \Omega_2)$ is

i) Symmetric.

ii) Continuous on $H^1_0(\Omega_1) \times H^{-1/2}(\partial \Omega_2)$.

Proof: i) The symmetry property is evident from the symmetry of the bilinear form $\Phi_{\Omega_1}(\cdot, \cdot)$ and the self-adjointness of operators $V$ and $D$.

ii) Continuity results from the continuity of operator $(I - P)$ and bilinear form $\Phi_{\Omega_1}(\cdot, \cdot)$.

Since the bilinear form (13) is symmetric, the problem (12) is equivalent to the minimization problem of functional $J_1$ given as
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\[ J_1(u, \varphi) = \frac{1}{2} a\left(u, \varphi; u, \varphi\right) - l(u, \varphi), \quad \forall (u, \varphi) \in H_0^1(\Omega_1) \times H^{-1/2}(\partial \Omega_2). \]  

(15)

Now, following the idea of [16], we define the following functional:

**Definition 3.3.** For \((u, \varphi) \in H_0^1(\Omega_1) \times H^{-1/2}(\partial \Omega_2)\), we define

\[ q : H_0^1(\Omega_1) \times H^{-1/2}(\partial \Omega_2) \to IR \]

\[ (u, \varphi) \mapsto q(u, \varphi) = \frac{1}{2} \langle (K - I) v, \varphi \rangle, \quad \text{where} \quad v = u_1_{|\Gamma}, \]  

(16)

\[ b : H^{-1/2}(\partial \Omega_2) \to IR \]

\[ \varphi \mapsto b(\varphi) = \frac{1}{4} \langle V \varphi, \varphi \rangle, \]  

(17)

\[ J_0 : H_0^1(\Omega_1) \to IR \]

\[ u \mapsto J_0(u) = \frac{1}{2} \Phi_{\Omega_1}(u, u) - \int_{\Omega_1} f u ds - \left\langle (I - P) \left( \begin{array}{c} g_2 \\ 0 \end{array} \right), \left( \begin{array}{c} v \\ -\varphi \end{array} \right) \right\rangle. \]  

(18)

So we now consider the following problem:

\[
\begin{aligned}
\text{Find} \quad (u, \varphi) \in H_0^1(\Omega_1) \times H^{-1/2}(\partial \Omega_2) \\
\text{such that:} \\
J_1(u_1, \varphi) = \inf \left\{ J_1(w, \psi) = J_0(w) + q(w, \psi) - b(\psi) \right\}, \\
or \quad \left\langle J_1'(u_1, \varphi) ; (w, \psi) \right\rangle = 0, \quad \forall (w, \psi) \in H_0^1(\Omega_1) \times H^{-1/2}(\partial \Omega_2).
\end{aligned}
\]  

(19)

where \( J' \) is the Gâteaux derivative of functional \( J \).

Now for the rest of this work we consider a part \( \omega_1 \) of the domain \( \Omega_1 \) sufficiently small with a diameter \( \rho \).

We will first prove the following lemma:

**Lemma 3.4.** The functional \( J_0 \) is twice continuously differentiable and there exist two constants \( \lambda_{\rho, k^2}, \mu > 0 \) such that for all \( u, w \in H_0^1(\Omega_1) \),

\[ \lambda_{\rho, k^2} \| w \|_{2}^2 \leq \left\langle J_0'(u_1)w ; w \right\rangle \leq \mu \| w \|_{2}^2. \]  

(20)

**Proof:** By calculating the second derivative of functional \( J_0 \) we find the relation

\[ \left\langle J_0''(u)w ; w \right\rangle = \Phi_{\Omega_1}(w, w). \]

Now, the result is immediate from the Poincaré inequality and the continuity of \( \Phi_{\Omega_1} \).

**Theorem 3.5.**

i) If \( J_0 \) is Gâteaux differentiable, so is \( J_1 \).

ii) For \( \forall u \in H_0^1(\Omega), \quad J_0(u) = 0 \Leftrightarrow \exists \varphi \in H^{-1/2}(\partial \Omega_2) \text{ with } J_1'(u, \varphi) = 0. \)

In this case, \( \varphi = V^{-1} (K' - I) u \).

**Proof:**
i) Follows from the definition of Gâteaux differentiability. So,

\[ J'_1(u, \varphi) = \left( J'_0(u), -\frac{1}{2}(K' - I)u + \frac{1}{2}V \varphi \right). \]

As \( J'_0(u) \) exists, i) is verified.

ii) If \( J'_0(u) = 0 \), it is sufficient to take \( \varphi = V^{-1}(K' - I)u \), to have \( J'_1(u, \varphi) = (0,0) \).

Conversely, if there exists \( \varphi \in H^{-1/2}(\partial \Omega_2) \) such that \( J'_1(u, \varphi) = (0,0) \), then

\[ \left( J'_0(u), -\frac{1}{4}(K' - I)u + \frac{1}{4}V \varphi \right) = (0,0) \]

where \( J'_0(u) = 0 \) and \( \varphi = V^{-1}(K' - I)u \).

**Theorem 3.6.** The problem of finding \( u \in H^1_0(\omega_1) \) such that

\[ J_0(u) = \inf \left\{ \frac{1}{2} \Phi_\Omega(w,w) - \int_{\Omega_1} f(w) dx - \left( I - P \right) \left[ \begin{array}{c} g_2 \\ 0 \end{array} \right] \left[ \begin{array}{c} \varphi \\ \phi \end{array} \right], \ w \in H^1_0(\Omega_1) \right\} \]

has exactly one solution in \( H^1_0(\omega_1) \).

**Proof:** From Lemma 3.4, it is clear that \( J_0 \) has exactly one critical point \( u \) which is a minimum, since \( J_0 \) is coercive, lower semi continuous, and strictly convex. Now, we can establish the following result.

**Theorem 3.7.** The problem (19) has a unique solution in \( H^1_0(\omega_1) \times H^{-1/2}(\partial \Omega_2) \).

**Proof:** From Theorem 3.6, the Euler equation \( \{ J'_0(u), w \} = 0 \) has a critical point. So by part (ii) of the Theorem 3.5, \( \{ J'_1(u, \varphi); (w, \psi) \} = 0 \).

**Corollary 3.8.** The point \( (u, \varphi) \) is a saddle point of functional \( J_1 \), i.e

\[ J_1(u, \varphi + \psi) \leq J_1(u, \varphi) \leq J_1(u + w, \varphi), \ \forall (w, \psi) \in H^1_0(\Omega_1) \times H^{-1/2}(\partial \Omega_2). \]

**Proof:**

1) Let \( L'_\varphi(t) = J'_1(t, \varphi) \) for \( t \in H^1_0(\omega_1) \). We can easily verify that \( L'_\varphi(t) = J'_0(t) \).

However, relation (21) implies that the minimization problem of functional \( L'_\varphi \) has a solution. Then

\[ L'_\varphi(u) \leq L'_\varphi(t), \ \forall t \in H^1_0(\Omega_1), \ \text{where} \ J_1(u, \varphi) \leq J_1(t, \varphi), \ \forall t \in H^1_0(\omega_1). \]

Thus

\[ J_1(u, \varphi) \leq J_1(u + w, \varphi), \ \forall t \in H^1_0(\omega_1). \]

2) To show the left hand side inequality, we consider

\[ J_1(u, \varphi + \psi) = J_0(u) + q(u, \varphi + \psi) - b(\varphi + \psi). \]

So, we replace \( \varphi \) by \( V^{-1}(K' - I)u \) and use the fact that \( V \) is a positive operator.
4. GALERKIN APPROXIMATION

The most important contribution of this section is the proof of the error estimate and the convergence of the Galerkin approximation.

Let $X_n$ and $Y_n$ be two closed subspaces of $H^1_0(\Omega)$ and $H^{-1/2}(\partial\Omega_2)$ respectively. The spaces $X_n$ and $Y_n$ are usually finite dimensional with

$$\lim_{n \to 0} \inf \|w - v\| = 0, \quad v \in X_n \quad \lim_{n \to 0} \inf \|\psi - \chi\|_{-1/2} = 0, \quad \chi \in Y_n.$$  

The restriction of $J_1$ to $X_n \times Y_n$ inherits all relevant properties from $J_1$ to $H^1_0(\Omega) \times H^{-1/2}(\partial\Omega_2)$. It has exactly one critical point, $(u_n, \varphi_n) \in X_n \times Y_n$, which is the approximate solution of the variational problem. For the points $(u, \varphi)$ and $(u_n, \varphi_n)$, the following Euler-Lagrange equations hold

$$\left\{ J_1(u, \varphi); (w, \psi) \right\} = 0, \quad \forall w \in H^1_0(\Omega), \quad \forall \psi \in H^{-1/2}(\partial\Omega_2). \tag{22}$$

$$\left\{ J_1(u_n, \varphi_n); (w, \psi) \right\} = 0, \quad \forall w \in X_n \quad \forall \psi \in Y_n. \tag{23}$$

**Definition 4.1.** The equations in (23) are called Galerkin equations corresponding to the weak form (22). In the rest of the paper we will need some elementary consequences of the following two lemmas.

**Lemma 4.2.** Let the functional $J_0$ be defined by (18). Then, there exist two constants $\alpha > 0, \beta > 0$ such that:

i) $\alpha \|v - w\|^2 \leq \left\langle J_0(v), v - w \right\rangle - \left\langle J_0(w), v - w \right\rangle, \quad \forall v, w \in H^1_0(\Omega). \tag{24}$

ii) $\frac{\alpha}{2} \|v - w\|^2 \leq J_0(v) - J_0(w) - \left\langle J_0'(w), v - w \right\rangle \leq \frac{\beta}{2} \|v - w\|^2, \quad \forall v, w \in H^1_0(\Omega). \tag{25}$

iii) The restriction of $J_0$ to $X_n$ has a unique minimum $u_n^* \in X_n$, and the following inequality holds:

$$\frac{\alpha}{2} \|u - u_n^*\|^2 \leq J_0(u_n^*) - J_0(u) \leq \frac{\beta}{2} \inf \|u - w\|^2, \quad \forall w \in X_n. \tag{26}$$

**Proof:**

i) We select $h(\theta) = \left\langle J_0'(u + \theta(v - u)), v - u \right\rangle$, and apply the mean value theorem over $h$ for $\theta \in [0,1]$. Finally, we use relation (21).

ii) Concerning (25), we put $h(\theta) = \left\langle J_0(u + \theta(v - u)), v - u \right\rangle$. We then apply the same theorem twice.

iii) It is evident according to (21) that the restriction of $J_1$ to $X_n$ possesses a minimum which we denote by $u_n^*$, so $J_0(w) \geq J_0(u_n^*)$, $\forall w \in X_n$. From ii) we obtain

$$\frac{\alpha}{2} \|u - u_n^*\|^2 \leq J_0(u_n^*) - J_0(u) \leq \frac{\beta}{2} \inf \|u - w\|^2. \tag{27}$$

As $u$ is a solution of the Euler equation (22), so (27) becomes

$$\frac{\alpha}{2} \|u - u_n^*\|^2 \leq J_0(u) - J_0(u_n^*) \leq \frac{\beta}{2} \|u - u_n^*\|^2.$$

Finally, we have
\[
\alpha \| u - u_n^\ast \|^2 \leq J_0(w) - J_0(u_n^\ast) \leq \frac{\beta}{2} \inf \| u - w \|^2 , \quad \forall w \in X_n.
\]

Now, we denote by \( J_{in} \), the restriction of \( J_1 \) to \( X_n \times Y_n \). In this case we have

\[
J_{in}(w, \psi) = J_0(w) + q(w, \psi) - b(\psi) , \quad \forall (w, \psi) \in X_n \times Y_n
= J_0(w) + \frac{1}{2} \langle Q_n \psi, w \rangle - \frac{1}{4} \langle A_n \psi, \psi \rangle
\]

(28)

Here the operators \( A_n \) and \( Q_n \) are defined as follows:

\[
Q_n : Y_n \rightarrow X_n' , \quad X_n' \text{ is the dual of } X_n,
\[
\psi \rightarrow \langle (K-I) \psi, w \rangle , \quad \forall (w, \psi) \in X_n \times Y_n
\]

\[A_n : Y_n \rightarrow Y_n',\]

\[
\psi \rightarrow \langle A_n \psi, \chi \rangle , \quad \forall \psi, \chi \in Y_n
\]

\( A_n \) is a linear, continuous, bijective and positive self-adjoint operator.

**Lemma 4.3.** Let \( z \in H^{-1/2}(\Gamma_e) \) be given, \( \psi = V^{-1}z \) and \( \psi_n = V^{-1}P_nz \) with \( P_n : H^{-1/2} \rightarrow Y_n' \) being the natural projection. Then

\[
\| \psi - \psi_n \|_{1/2} \leq C \inf \| \psi - \chi \|_{1/2} , \quad \forall \psi, \chi \in Y_n.
\]

**Proof:** This lemma is a special case of the Cea lemma [10].

**Theorem 4.4.** There exists a unique solution \( (u_n, \varphi_n) \in X_n \times Y_n \) of the Galerkin equation

\[
\left\{ J_1(u_n, \varphi_n) = (w, \psi) \right\} = 0 , \quad \forall w \in X_n , \quad \forall \psi \in Y_n.
\]

In addition, there exists a constant \( c > 0 \) such that

\[
\| u - u_n \|_2^2 + \| \varphi - \varphi_n \|_{H^{-1/2}}^2 \leq c \inf \left\{ \| u - w \|_2^2 + \| \varphi - \psi \|_{H^{-1/2}}^2 \mid (w, \psi) \in X_n \times Y_n \right\}
\]

(30)

**Proof:** By using inequality (24), the definition of operators \( P_n, Q_n \) and Theorem 3.5, we obtain

\[
\| u_n - u_n^\ast \|^2 \leq c \left\{ \inf \| w - u \|_2^2 + \inf \| \varphi - \psi \|_{H^{-1/2}}^2 \right\} , \quad \forall (w, \psi) \in X_n \times Y_n.
\]

(31)

Now according to (18) we have

\[
\| u - u_n \|_2^2 \leq c \inf \| w - u \|_2^2 , \quad \forall w \in X_n.
\]

(32)

On the other hand,

\[
\| u_n - u \|_2 = \| u_n - u_n^\ast + u_n^\ast - u \|_2 \leq \| u_n - u_n^\ast \|_2 + \| u_n^\ast - u \|_2.
\]

So, from (31) and (32), we have

\[
\| u_n - u \|_2^2 \leq c \left\{ \inf \| w - u \|_2^2 + \inf \| \varphi - \psi \|_{H^{-1/2}}^2 \right\} , \quad \forall (w, \psi) \in X_n \times Y_n.
\]

(33)

Let us now estimate \( \| \varphi - \varphi_n \|_{H^{-1/2}} \). Let us take \( \varphi_n = V_n^{-1}P_n(u' - 1)u \). Then
\| \varphi - \varphi_n \|_{-1/2} \leq \| \varphi - \varphi_n^* \|_{-1/2} + \| \varphi_n^* - \varphi_n \|_{-1/2}.

So, according to the definition of \( Q_n \) and as \( j = V^{-1} (K^* - I) u \), we have

\[ \| \varphi_n^* - \varphi_n \|_{-1/2} \leq c \| u - u_n \|.
\]

Finally, Lemma 4.3 implies that

\[ \| \varphi_n^* - \varphi_n \|_{-1/2} \leq c \inf \| \varphi - \psi \|_{-1/2}.
\]

Therefore

\[ \| \varphi - \varphi_n \|_{-1/2} \leq c \left\{ \inf \| w - u \|_2 + \inf \| \varphi - \psi \|_{-1/2} \right\} \quad \forall \ (w, \psi) \in X_n \times Y_n \] (34)

which together with (33) and (34) completes the proof of inequality (31).

**REFERENCES**