

Finite Element Spaces

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206D: Finite Element Methods
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Finite Elements

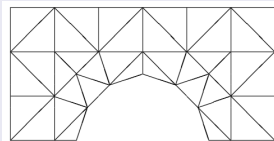
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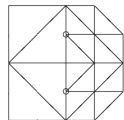
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admissible triangulation



inadmissible
(hanging nodes)

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Example: Elements with C^1 -regularity across edges are sufficient to conform to $\mathcal{V} = H^2(\Omega)$. Allows for approximating in weak form fourth-order PDEs.

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Other shape spaces, partition types, and non-conforming finite elements are also possible.

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Consider partition of the domain into triangular elements $\mathcal{T}$.

Lemma

Consider triangle T with $z_1, z_2, \dots, z_s$, $s = 1 + 2 + \dots (t + 1)$ nodes lying on the lines depicted. For every $f \in C(T)$ there is a unique polynomial p of degree $\leq t$ satisfying interpolation

$$p(z_i) = f(z_i), \quad 1 \leq i \leq s.$$

Proof: We proceed by induction. Clearly, in the case of $t = 0$ when $s = 1$ we have interpolation by the constant polynomials.

Now if the interpolation for $t - 1$ holds, we prove it holds for t . Let p_1 be the univariate Lagrange polynomial interpolating the $t + 1$ points on the x-axis. Consider the sub-triangle neglecting the points on the x-axis. Let p_2 be the interpolating polynomial



Linear triangular element $\mathcal{M}_0^1$

$$u \in C^0(\Omega)$$

$$\Pi_{\text{ref}} = \mathcal{P}_1, \quad \dim \Pi_{\text{ref}} = 3$$



Quadratic triangular element $\mathcal{M}_0^2$

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Cubic triangular element $\mathcal{M}_0^3$

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$$\Pi_{\text{ref}} = \mathcal{P}_3, \quad \dim \Pi_{\text{ref}} = 10$$

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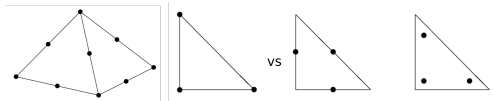
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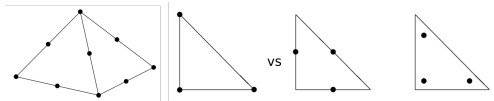
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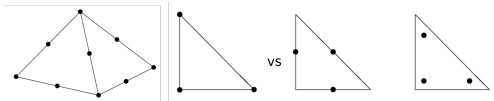
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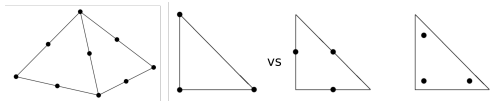
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$\mathcal{M}_0^1$ is sometimes called the **Courant triangle**.



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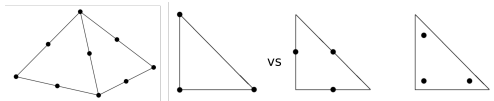
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Nodal variables are $N_j(u) = u(z_j)$, so also called **Lagrange elements**.



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Triangular Finite Elements: C^1 Regularity

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More challenging to obtain elements with C^1 regularity.

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Argyris triangle

$$u \in C^1(\Omega)$$

$$\Pi_{\text{ref}} = \mathcal{P}_5, \quad \dim \Pi_{\text{ref}} = 21$$



Bell triangle

$$u \in C^1(\Omega)$$

$$\Pi_{\text{ref}} \subset \mathcal{P}_5, \quad \partial_\nu u|_{\partial T_i} \in \mathcal{P}_3, \quad \dim \Pi_{\text{ref}} = 18$$



Hsieh-Clough-Tocher element

$$u \in C^1(\Omega)$$

$$T = \bigcup_{i=1}^3 K_i, \quad u|_{K_i} \in \mathcal{P}_3, \quad \dim \Pi_{\text{ref}} = 12$$

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Argyris element:

Uses $\mathcal{P}_5$ which has $\dim \mathcal{P}_5 = 21$.



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Values given of all derivatives up to order 2 at the vertices.



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However, this is only $3 \times 6 = 18$ DOF.



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Determine 3 DOF from normal derivative at edge centers.



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Bernstein-Bézier representation of polynomials used to handle derivatives along element boundaries.



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Tensor Product Bases

Quadrilateral Finite Elements

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A **tensor-product basis** generated by $\{\phi_k\}_{k=1}^t$ for $\mathbf{x} \in \mathbb{R}^n$

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Bilinear quadrilateral element Q_1

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$\Pi_{\text{ref}} \subset \mathcal{P}_2$, $u|_{\partial T_i} \in \mathcal{P}_1$, $\dim \Pi_{\text{ref}} = 4$



Serendipity element

$u \in C^0(\Omega)$

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In fact, $\mathcal{Q}_1 = \{u \in C^0(\Omega) \mid v|_T \in \mathcal{P}_2, \text{ along edges } v|_{\partial T} \in \mathcal{P}_1\}$.



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In fact, $\mathcal{Q}_1 = \{u \in C^0(\Omega) \mid v|_T \in \mathcal{P}_2, \text{ along edges } v|_{\partial T} \in \mathcal{P}_1\}$.



Bilinear quadrilateral element $\mathcal{Q}_1$

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Quadrilateral Finite Elements



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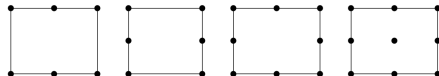
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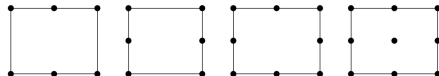
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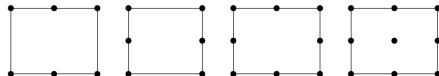


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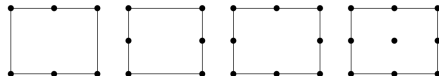


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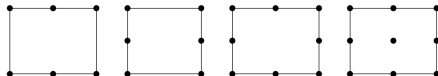
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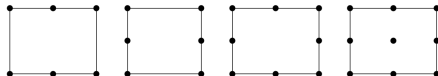


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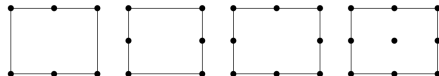
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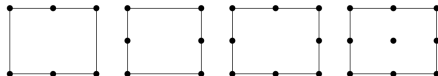


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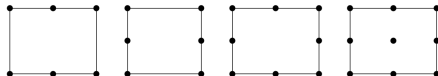


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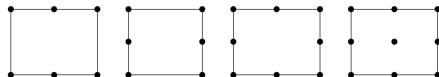
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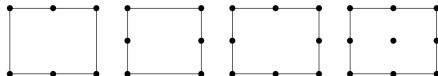


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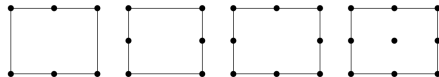


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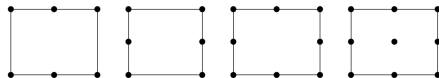


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The finite elements $\mathcal{M}_0^k$ are an affine family.

The quadrilateral elements we defined using nodal values give affine families.

Affine Families of Elements

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We define for canonical representation a **reference element** $(\mathcal{T}_{\text{ref}}, \Pi_{\text{ref}}, \Sigma_{\text{ref}})$.

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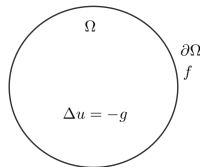
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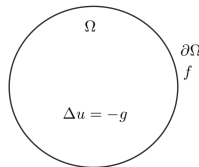


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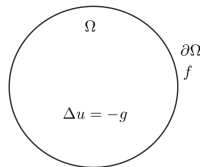


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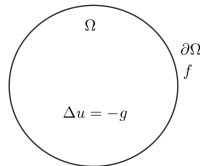


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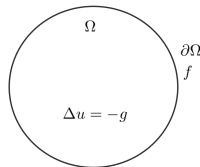
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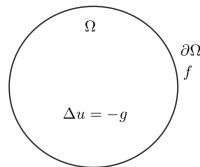
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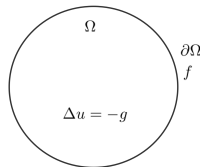
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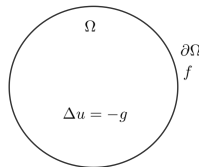
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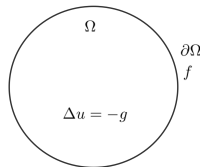
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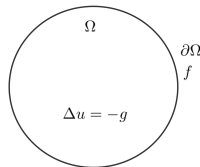
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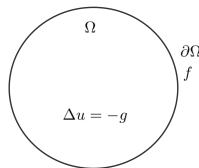
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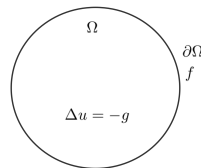


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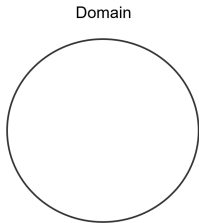
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Discretization:

Divide domain into triangular elements T_j .

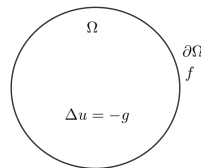


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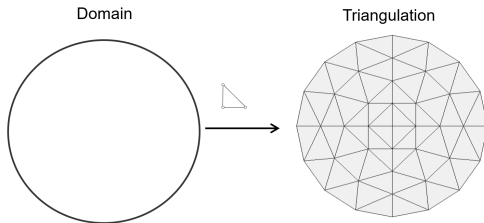
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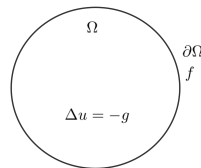


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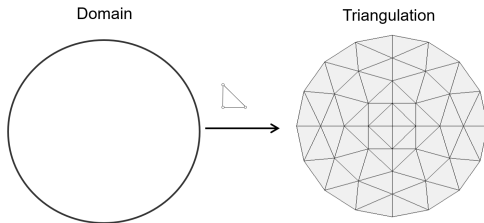
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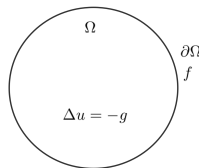


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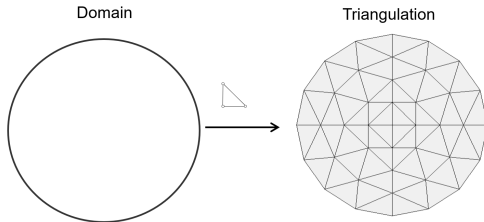


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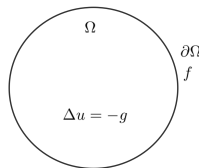


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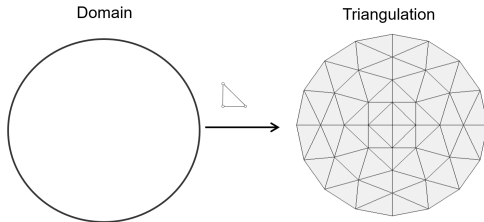
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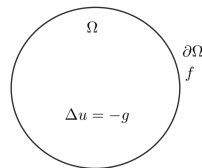
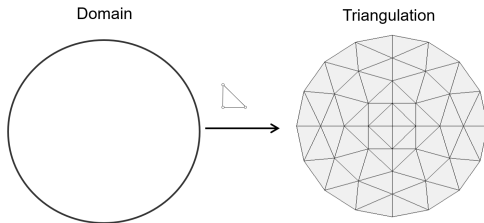
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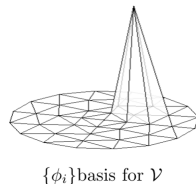
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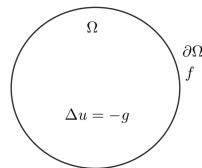
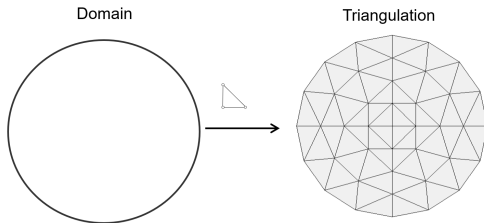
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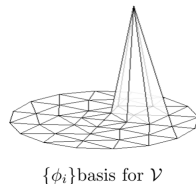
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Nodal basis $\{\phi_i\}$ are 2D "hat functions."



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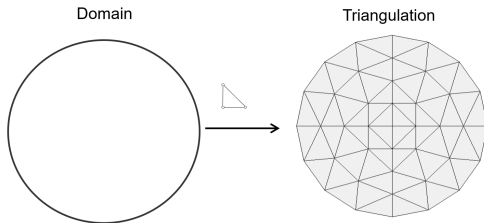
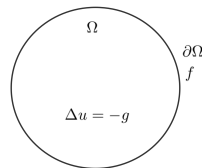
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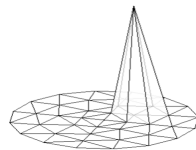
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Functions in $v \in \mathcal{S}$ can be represented as

$$v(\mathbf{x}) = \sum_{i=1}^n v(\mathbf{x}_i) \phi_i(\mathbf{x}) \in H^1.$$



Basis Function $\phi_i(\mathbf{x})$



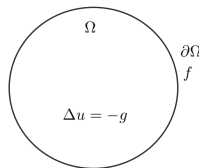
$\{\phi_i\}$ basis for $\mathcal{V}$

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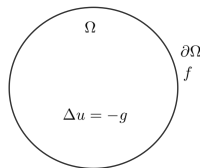
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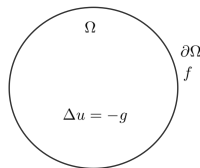
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Mesh Refinement:

Can increase accuracy by refining the mesh.

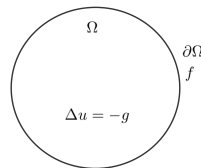


Application to Elliptic PDEs

Poisson Equation as Model Problem :

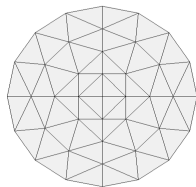
Consider Poisson equation with Dirichlet boundary conditions and Ritz-Galerkin (RG) Approximation:

$$\left\{ \begin{array}{ll} \Delta u = -g, & x \in \Omega \\ u = f, & x \in \partial\Omega. \end{array} \right\} \rightarrow \left\{ \begin{array}{l} a(u, v) = (g, v), \quad v \in \mathcal{S} \\ a(u, v) = \int_{\Omega} \nabla u \cdot \nabla v dx. \end{array} \right\} \quad (\text{RG-Approximation})$$

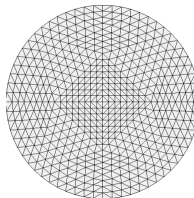


Mesh Refinement:

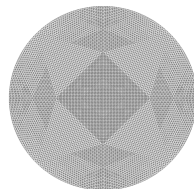
Can increase accuracy by refining the mesh.



refinement = 2



refinement = 4



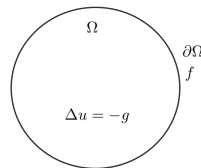
refinement = 6

Application to Elliptic PDEs

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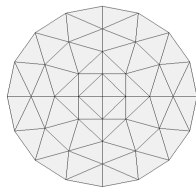
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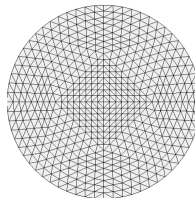
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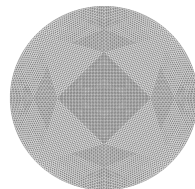
Many strategies possible.



refinement = 2



refinement = 4



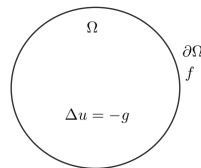
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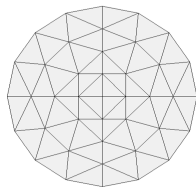


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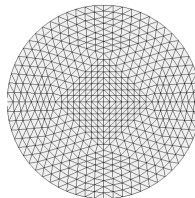
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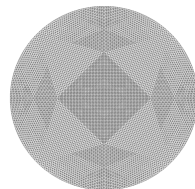
Here, edges of triangle are bisected.



refinement = 2



refinement = 4



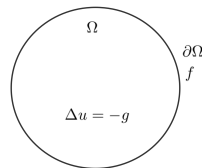
refinement = 6

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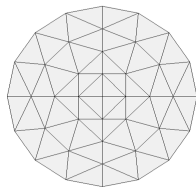
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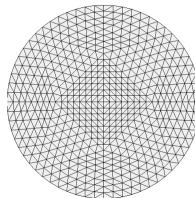
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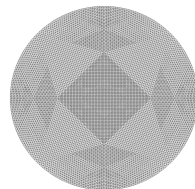
Recursively yields mesh refinements.



refinement = 2



refinement = 4



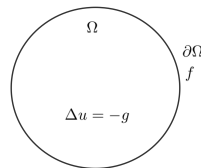
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Application to Elliptic PDEs

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Mesh Refinement:

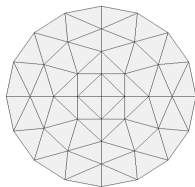
Can increase accuracy by refining the mesh.

Many strategies possible.

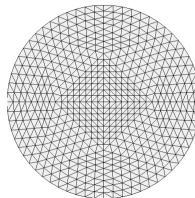
Here, edges of triangle are bisected.

Recursively yields mesh refinements.

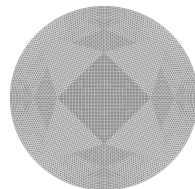
Quality of the triangle shapes is important.



refinement = 2



refinement = 4



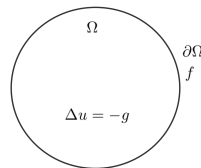
refinement = 6

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Mesh Refinement:

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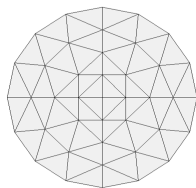
Many strategies possible.

Here, edges of triangle are bisected.

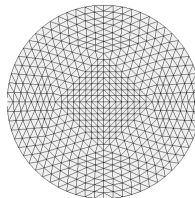
Recursively yields mesh refinements.

Quality of the triangle shapes is important.

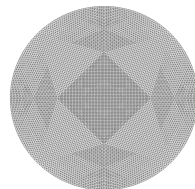
Quality impacts condition number of the stiffness matrix K .



refinement = 2



refinement = 4



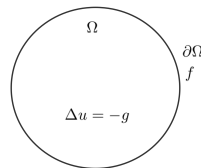
refinement = 6

Application to Elliptic PDEs

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Mesh Refinement:

Can increase accuracy by refining the mesh.

Many strategies possible.

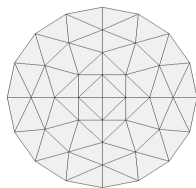
Here, edges of triangle are bisected.

Recursively yields mesh refinements.

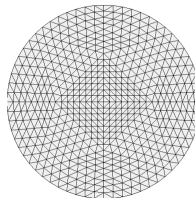
Quality of the triangle shapes is important.

Quality impacts condition number of the stiffness matrix K .

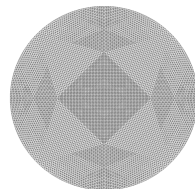
Convergence expected sufficiently uniform refinements.



refinement = 2



refinement = 4



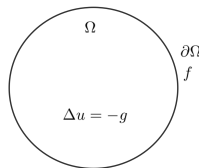
refinement = 6

Application to Elliptic PDEs

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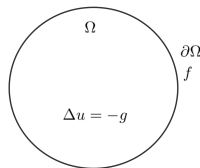


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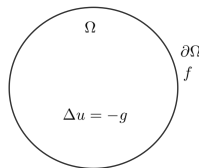
Example:

Application to Elliptic PDEs

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Example:

Consider PDE with

$$g(x, y) = \pi^2 \sin(\pi x) + \pi^2 \cos(\pi x)$$

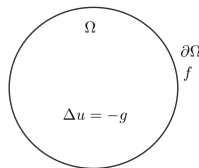
$$f(x, y) = \sin(\pi x) + \cos(\pi x).$$

Application to Elliptic PDEs

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Consider PDE with

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Solution is

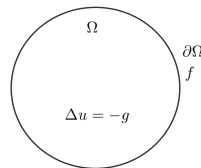
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Example:

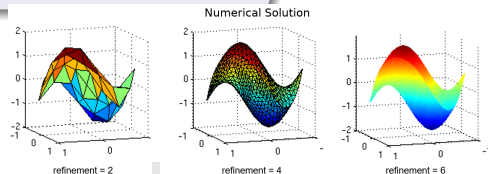
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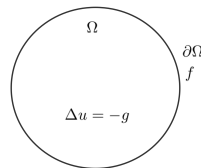


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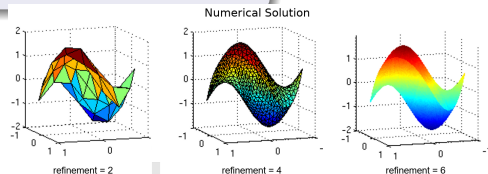
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Refinement of the mesh increases solution accuracy.

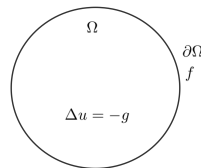


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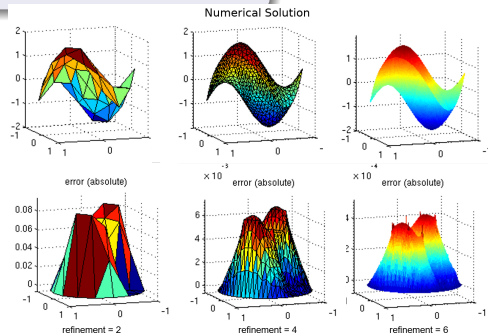
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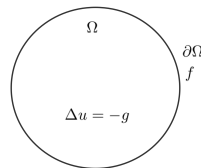


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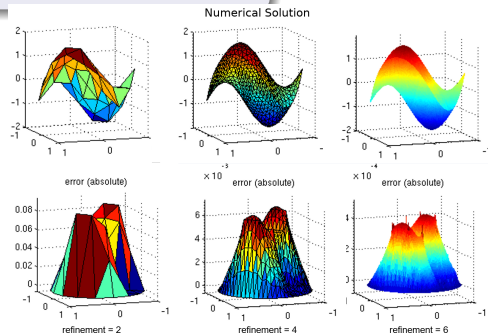
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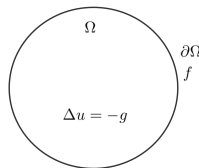
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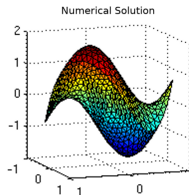
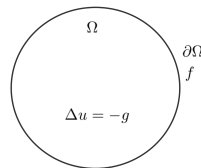
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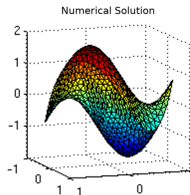
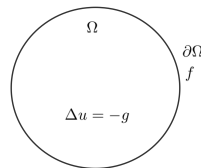
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Study the error vs mesh refinement $N \sim h^{-2}$.

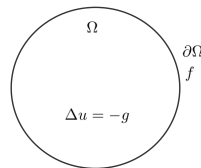


Application to Elliptic PDEs

Poisson Equation as Model Problem :

Consider Poisson equation with Dirichlet boundary conditions and Ritz-Galerkin (RG) Approximation:

$$\left\{ \begin{array}{ll} \Delta u = -g, & x \in \Omega \\ u = f, & x \in \partial\Omega. \end{array} \right\} \rightarrow \left\{ \begin{array}{ll} a(u, v) = (g, v), & v \in \mathcal{S} \\ a(u, v) = \int_{\Omega} \nabla u \cdot \nabla v d\mathbf{x}. \end{array} \right\} \quad (\text{RG-Approximation})$$



Example:

Consider PDE with

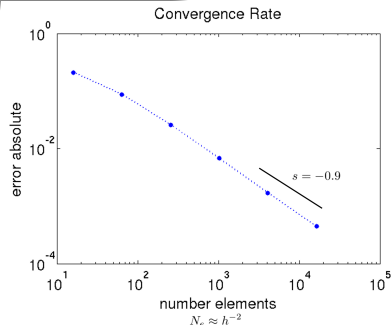
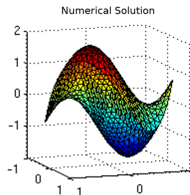
$$g(x, y) = \pi^2 \sin(\pi x) + \pi^2 \cos(\pi x)$$

$$f(x, y) = \sin(\pi x) + \cos(\pi x).$$

Solution is

$$u(x, y) = \sin(\pi x) + \cos(\pi x).$$

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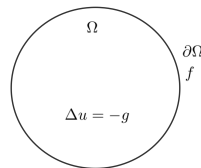


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Example:

Consider PDE with

$$g(x, y) = \pi^2 \sin(\pi x) + \pi^2 \cos(\pi x)$$

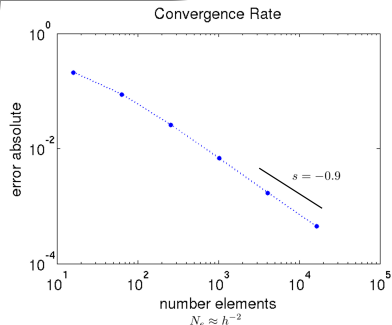
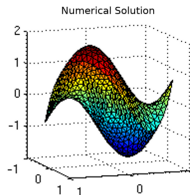
$$f(x, y) = \sin(\pi x) + \cos(\pi x).$$

Solution is

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Study the error vs mesh refinement $N \sim h^{-2}$.

Log-log plots yield information on convergence rate

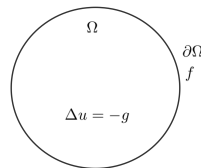


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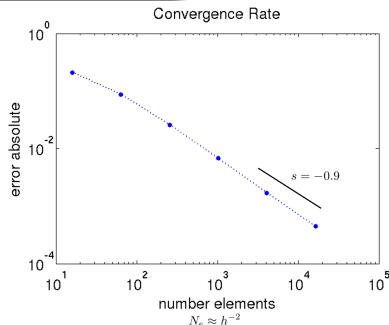
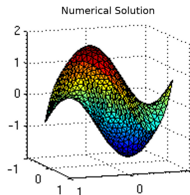
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Log-log plots yield information on convergence rate

$$\epsilon = Ch^r$$

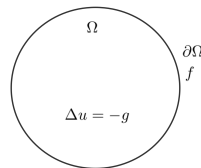


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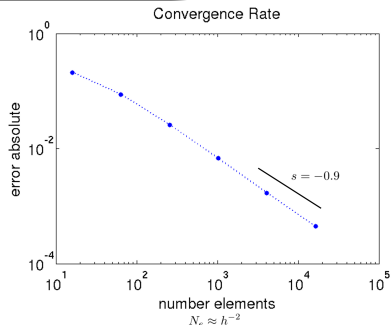
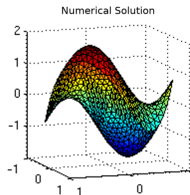
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Log-log plots yield information on convergence rate

$$\epsilon = Ch^r \rightarrow \log(\epsilon) = \log(h)r + \log(C)$$

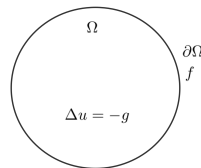


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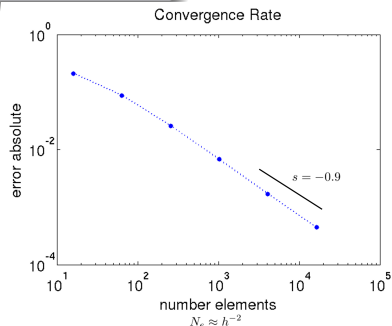
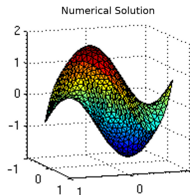
Solution is

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Log-log plots yield information on convergence rate

$$\epsilon = Ch^r \rightarrow \log(\epsilon) = \log(h)r + \log(C) \Rightarrow -r/2 = s \sim -0.9$$

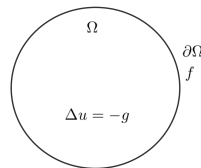


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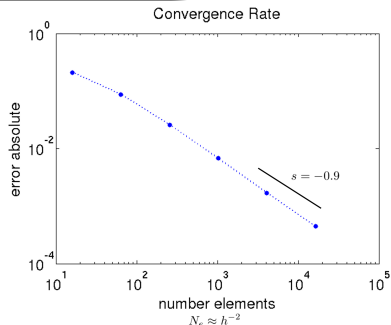
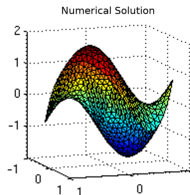
Solution is

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Study the error vs mesh refinement $N \sim h^{-2}$.

Log-log plots yield information on convergence rate

$$\epsilon = Ch^r \rightarrow \log(\epsilon) = \log(h)r + \log(C) \Rightarrow -r/2 = s \sim -0.9 \rightarrow r \sim 1.8.$$

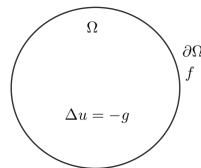


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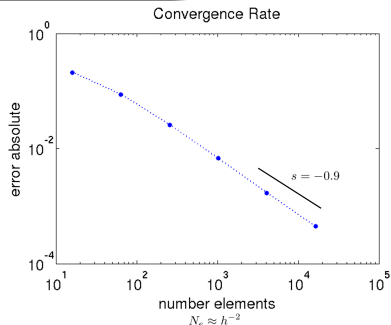
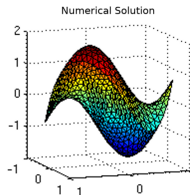
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Log-log plots yield information on convergence rate

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Indicates 2^{nd} -order convergence rate.

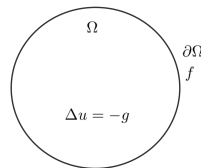


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