

Weak Galerkin Finite Element Methods for Elliptic and Parabolic Problems on Polygonal Meshes

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- Weak Galerkin Finite Element Methods.
 - Motivation
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- WG-FEM for Model PDEs.
 - Second Order Elliptic Problems.
 - Second Order Parabolic Problems.
- Numerical Results.

Joint Work With: Prof. Bhupen Deka.

- We denote by $H^m(J; \mathcal{B})$, $1 \leq m < \infty$, the space of all measurable functions $\phi : J \rightarrow \mathcal{B}$ for which

$$\|u\|_{H^m(J; \mathcal{B})} = \left(\sum_{j=0}^m \int_0^T \left\| \frac{\partial^j u(t)}{\partial t^j} \right\|_{\mathcal{B}}^2 dt \right)^{\frac{1}{2}} < \infty.$$

- The minimal regularity space

$$X = L^2(0, T; H_0^{m+1}(\Omega)) \cap H^1(0, T; H^{m-1}(\Omega)),$$

equipped with the norm

$$\|v\|_X^2 = \|v\|_{L^2(0, T; H^{m+1}(\Omega))}^2 + \|\partial_t v\|_{L^2(0, T; H^{m-1}(\Omega))}^2.$$

- We will use $\|\cdot\|$ for L^2 -norm.

Second Order Elliptic Problems

Find $u \in H_0^1(\Omega)$ such that

$$(a\nabla u, \nabla v) = (f, v) \quad \forall v \in H_0^1(\Omega).$$

Procedures in the standard Galerkin finite element method:

- Partition Ω into triangles or tetrahedra.
- Construct a subspace, denoted by $S_h \subset H_0^1(\Omega)$, using piecewise polynomials.
- Seek for a finite element solution u_h from S_h such that

$$(a\nabla u_h, \nabla v) = (f, v) \quad \forall v \in S_h.$$

The classical gradient ∇u for $u \in C^1(\Omega)$ can be computed as:

$$\int_K \nabla u \cdot \phi = - \int_K u \nabla \cdot \phi + \int_{\partial K} u(\phi \cdot n) \quad \forall \phi \in [C^1(\Omega)]^2$$

Thus, u can be extended to $\{u_0, u_b\}$ with ∇u being extended to $\nabla_w u$.

Motivation: Weak Function

- Let K be any polygonal or polyhedral domain with interior K^0 and boundary ∂K .
- A weak function on the region K refers to a pair of scalar-valued functions $v = \{v_0, v_b\}$ such that $v_0 \in L^2(K)$ and $v_b \in H^{\frac{1}{2}}(\partial K)$.
- Denote by $\mathcal{V}(K)$ the space of weak functions on K ; *i. e.*,

$$\mathcal{V}(K) = \{v = \{v_0, v_b\} : v_0 \in L^2(K), v_b \in H^{\frac{1}{2}}(\partial K)\}.$$

- For any weak function $v = \{v_0, v_b\}$, its weak gradient $\nabla_w v$ is defined (interpreted) as a linear functional on $H(\text{div}, K)$ whose action on each $q \in H(\text{div}, K)$ is given by

$$\int_K \nabla_w v \cdot q dK = - \int_K v_0 \nabla \cdot q dK + \int_{\partial K} v_b q \cdot \mathbf{n} ds, \quad (1)$$

where \mathbf{n} is the outward normal to ∂K .

Inclusion Result

- The Sobolev space $H^1(K)$ can be embedded into the space $\mathcal{V}(K)$ by an inclusion map $i_{\mathcal{V}} : H^1(K) \mapsto \mathcal{V}(K)$ defined as follows

$$i_{\mathcal{V}}(\phi) = \{\phi|_K, \phi|_{\partial K}\}, \quad \phi \in H^1(K).$$

- With the help of the inclusion map $i_{\mathcal{V}}$, the Sobolev space $H^1(K)$ can be viewed as a subspace of $\mathcal{V}(K)$ by identifying each $\phi \in H^1(K)$ with $i_{\mathcal{V}}(\phi)$.
- Analogously, a weak function $v = \{v_0, v_b\} \in \mathcal{V}(K)$ is said to be in $H^1(K)$ if it can be identified with a function $\phi \in H^1(K)$ through the above inclusion map.
- For $u \in H^1(K)$, we have

$$i_{\mathcal{V}}(u) = \{u|_K, u|_{\partial K}\}.$$

It is not hard to see that the weak gradient is identical with the strong/classical gradient.

Discrete Weak Gradient

Discrete Weak Gradient Operator: A discrete weak gradient operator, denoted by $\nabla_{w,m}$, is defined as the unique polynomial $(\nabla_{w,m}v) \in [\mathcal{P}_m(K)]^2$ that satisfies the following equation

$$\int_K \nabla_{w,m}v \cdot \phi dK = - \int_K v_0(\nabla \cdot \phi) dK + \int_{\partial K} v_b(\phi \cdot \mathbf{n}) ds \quad \forall \phi \in [\mathcal{P}_m(K)]^2, \quad (2)$$

where $v = \{v_0, v_b\}$ such that $v_0 \in L^2(K)$ and $v_b \in H^{\frac{1}{2}}(\partial K)$.

Weak Galerkin Space

Weak Galerkin space is defined as: $(\mathcal{P}_k(K), \mathcal{P}_j(\partial K), [\mathcal{P}_l(K)]^2)$

- $k \geq 1$ is the degree of polynomials in the interior of the element K ,
- $j \geq 0$ is the degree of polynomials on the boundary of K and
- $l \geq 0$ is the degree of polynomials employed in the computation of weak gradients or weak first order partial derivatives.
- k, j, l are selected in such a way that minimize the number of unknowns in the numerical scheme without compromising the accuracy of the numerical approximation.

Lowest Order Weak Galerkin Space

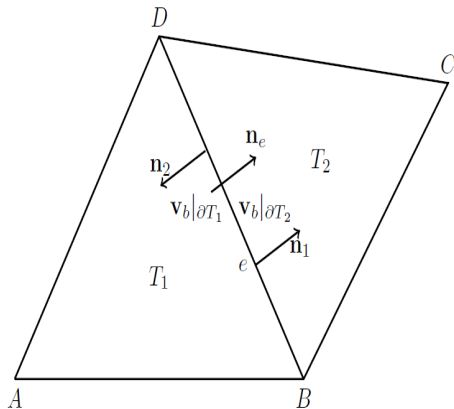
- A lowest order WG-FEM space is $(\mathcal{P}_1(K), \mathcal{P}_0(\partial K), [\mathcal{P}_0(K)]^2)$.

Weak Galerkin Approximation

We choose weak Galerkin space is $(\mathcal{P}_k(K), \mathcal{P}_k(\partial K), [\mathcal{P}_{k-1}(K)]^2)$.

For $k \geq 1$, let V_h be WG FE space associated with \mathcal{T}_h & defined as:

$$V_h = \{v = \{v_0, v_b\} : v_0|_K \in \mathcal{P}_k(K), v_b|_e \in \mathcal{P}_k(e), e \in \partial K, K \in \mathcal{T}_h\}.$$



Weak Galerkin Approximation Cont...

- Note that functions in V_h are defined on each element, and there are two-sided values of v_b on each interior edge/face e , depicted as $v_b|_{\partial T_1}$ and $v_b|_{\partial T_2}$ in above Figure.
- We assume that v_b has unique value on each interior edge/face e that is

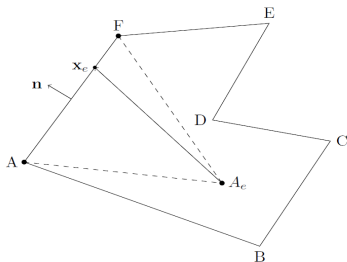
$$[v]_e = 0 \quad \forall e \in \mathcal{E}_h^0,$$

$[v]_e$ denotes the jump of $v \in V_h$ across an interior edge $e \in \mathcal{E}_h^0$.

- We write $V_h^0 = \{v = \{v_0, v_b\} \in V_h : v_b = 0 \text{ on } \partial\Omega\}$.
- For $v \in V_h$, the discrete weak gradient of it is defined as the unique polynomial $(\nabla_w v) \in [\mathcal{P}_{k-1}(K)]^2$ that satisfies the following equation

$$\int_K \nabla_{w,m} v \cdot \phi dK = - \int_K v_0 (\nabla \cdot \phi) dK + \int_{\partial K} v_b (\phi \cdot \mathbf{n}) ds \quad \forall \phi \in [\mathcal{P}_{k-1}(K)]^2. \quad (3)$$

Shape Regularity for Polytopal Elements



Why Shape Regularity?

The shape regularity is needed for

- 1 trace inequality.
- 2 inverse inequality.
- 3 domain inverse inequality.

► (*A weak Galerkin mixed finite element method for second order elliptic problems*, *Math. Comp.*, 83 (2014), 2101-2126, by J. Wang and X. Ye for more details)

Elliptic Boundary Value Problem

Consider following BVP

$$-\nabla \cdot (\nabla u) = f \quad \text{in } \Omega, \quad (4)$$

with boundary condition

$$u = 0 \quad \text{on } \partial\Omega. \quad (5)$$

Weak Formulation: Find $u \in H_0^1(\Omega)$ such that

$$\int_{\Omega} \nabla u \cdot \nabla v dx = \int_{\Omega} f v dx. \quad (6)$$

Elliptic Boundary Value Problem Cont...

Weak Galerkin Approximation : Find $u_h = \{u_0, u_b\} \in V_h^0$ such that

$$a_s(u_h, v_h) = (f, v_h) \quad \forall v_h \in V_h^0, \quad (7)$$

with

$$a_s(u_h, v_h) = a(u_h, v_h) + s(u_h, v_h), \quad (8)$$

where

- $a(\cdot, \cdot) : V_h \times V_h \rightarrow \mathbb{R}$ is a bilinear map given by

$$a(u_h, v_h) = (\nabla_w u_h, \nabla_w v_h) = \sum_{K \in \mathcal{T}_h} (\nabla_w u_h, \nabla_w v_h)_K, \quad (9)$$

- with a stabilizer $s(\cdot, \cdot) : V_h \times V_h \rightarrow \mathbb{R}$ defined by

$$s(u_h, v_h) = \sum_{K \in \mathcal{T}_h} h_K^{-1} \langle u_0 - u_b, v_0 - v_b \rangle_{\partial K}. \quad (10)$$

- It is important to check that $a_s(\cdot, \cdot)$ is positive so that WG approximation (7) has a unique solution. In fact bilinear map $a_s(\cdot, \cdot)$ induces a norm.

Discrete Norms

- We consider following norm associated with the bilinear map $a_s(\cdot, \cdot)$

$$\| \| u_h \| \| = \sqrt{a_s(u_h, u_h)}. \quad (11)$$

- For simplicity, we shall only verify the positive length property for $\| \cdot \|$.
- Assume that $\| \| w \| \| = 0$ for some $w = \{w_0, w_b\} \in V_h^0$.
- It follows that $\nabla_w w = 0$ on each element $K \in \mathcal{T}_h$ and $w_0 = w_b$ on ∂K .
- Thus, we have from the definition of weak gradient that for any $\phi \in [\mathcal{P}_{k-1}(K)]^2$.

$$\begin{aligned} 0 &= (\nabla_w w, \phi)_K \\ &= -(w_0, \nabla \cdot \phi)_K + \langle w_b, \phi \cdot \mathbf{n} \rangle_{\partial K} \\ &= (\nabla w_0, \phi) + \langle w_b - w_0, \phi \cdot \mathbf{n} \rangle_{\partial K} \\ &= (\nabla w_0, \phi)_K. \end{aligned}$$

- Letting $\phi = \nabla w_0$ in the above equation yields $\nabla w_0 = 0$ on $K \in \mathcal{T}_h$.

Discrete Norms Contd.

- It follows that $w_0 = \text{constant}$ on every $K \in \mathcal{T}_h$.
- This, together with the fact that $w_b = w_0$ on ∂K and $w_b = 0$ on $\partial\Omega$, implies that $w_0 = 0$ and $w_b = 0$.
- We define following discrete H^1 -norm

$$\|v\|_{1,h} = \left(\sum_{K \in \mathcal{T}_h} (\|\nabla v_0\|_K^2 + h_K^{-1} \|v_0 - v_b\|_{\partial K}^2) \right)^{\frac{1}{2}}, \quad v = \{v_0, v_b\} \in V_h^0.$$

- The following lemma indicates that discrete H^1 -norm is equivalent to triple bar norm (c.f. Lemma 5.3, A weak Galerkin finite element method with polynomial reduction, JCAM, 285 (2015) 4558)

Lemma

There exist two positive constants C_1 and C_2 such that

$$C_1 \|v\|_{1,h} \leq \|v\| \leq C_2 \|v\|_{2,h} \quad \forall v_h \in V_h. \quad \square$$

Some Useful Results

Trace Inequality. (see, Lemma A.3, *A weak Galerkin mixed finite element method for second order elliptic problems*, Math. Comp., 83 (2014), 2101-2126). Let K be an element with e as an edge. For any function $\varphi \in H^1(K)$, the following trace inequality holds true

$$\|\varphi\|_{L^2(e)}^2 \leq C(h_K^{-1}\|\varphi\|_{L^2(K)}^2 + h_K\|\nabla\varphi\|_{L^2(K)}^2).$$

Inverse Inequality. (see, Lemma A.6, Math. Comp., 83 (2014), 2101-2126). For any piecewise polynomial φ of degree p on \mathcal{T}_h , there exists constant $C = C(p)$ such that

$$\|\nabla\varphi\|_{L^2(K)} \leq C(p)h_K^{-1}\|\varphi\|_{L^2(K)}, \quad \forall K \in \mathcal{T}_h.$$

Poincaré-type Inequality. (see, Lemma 7.1, *Weak Galerkin finite element methods on polytopal meshes*, IJNAM, 12 (2015), 31-53). Assume that the finite element partition \mathcal{T}_h is shape regular. Then, there exists a constant C independent of the mesh size h such that

$$\|\varphi_0\| \leq C\|\|\varphi\|\|, \quad \forall \varphi = \{\varphi_0, \varphi_b\} \in V_h^0.$$

L^2 -Projections.

- For each element $K \in \mathcal{T}_h$, denote by Q_0 the usual L^2 projection operator from $L^2(K)$ onto $\mathcal{P}_k(K)$ and by Q_b the L^2 projection from $L^2(e)$ onto $\mathcal{P}_k(e)$ for any $e \in \mathcal{E}_h$. Then
 - We shall combine Q_0 with Q_b by writing $Q_h = \{Q_0, Q_b\}$. More precisely, for $\phi \in H^1(K)$, we have $Q_h\phi = \{Q_0\phi, Q_b\phi\}$.
- In addition to Q_h , let \mathbb{Q}_h be an another local L^2 projection from $[L^2(K)]^2$ onto $[\mathcal{P}_{k-1}(K)]^2$.

Approximation Results. (See, Lemma 4.1, *A weak Galerkin mixed finite element method for second order elliptic problems*, Math. Comp., 2014).

$$\|u - Q_0u\|_{L^2(K)}^2 + h_K^2 \|\nabla(u - Q_0u)\|_{L^2(K)}^2 \leq Ch_K^{2(k+1)} \|u\|_{k+1,K}^2,$$

$$\|\nabla u - \mathbb{Q}_h(\nabla u)\|_{L^2(K)}^2 + h_K^2 \|\nabla(\nabla u - \mathbb{Q}_h(\nabla u))\|_{L^2(K)}^2 \leq Ch^{2k} \|u\|_{k+1,K}^2. \quad \square$$

Error Analysis

- As a traditional way, we split our error into two components using an intermediate operator. We write

$$u - u_h = (u - Q_h u) + (Q_h u - u_h).$$

- For simplicity, we introduce the following notation

$$e_h := \{e_0, e_b\} = u_h - Q_h u. \quad (12)$$

Convergence Result for H^1 : Let $u_h \in V_h$ be the weak Galerkin finite element solution of the problem (7). Assume that the exact solution is so regular that $u \in H^{k+1}(\Omega)$. Then, there exist a constant C such that

$$\|e_h\| \leq Ch^k \|u\|_{k+1, \Omega}. \quad \square$$

(See L. Mu, J. Wang, and X. Ye, *Weak Galerkin Finite Element Methods On Polytopal Meshes* Int. Jour. Numer. Anal. Model., 12(2015) 31-54.)

Now, for L^2 norm error estimate, duality argument leads to following convergence result.

- **Convergence Results for L^2 -norm:** Let $u_h \in V_h$ be the weak Galerkin finite element solution of the problem (7). Assume that the exact solution is so regular that $u \in H^{k+1}(\Omega)$. Then, there exist a constant C such that

$$\|e_0\| \leq Ch^{k+1} \|u\|_{k+1, \Omega}. \quad \square$$

(See L. Mu, J. Wang, and X. Ye, *Weak Galerkin Finite Element Methods On Polytopal Meshes* Int. Jour. Numer. Anal. Model., 12(2015) 31-54.)

Weak Galerkin Method for Parabolic Problems

Consider the following second order parabolic problem

$$u_t - \nabla \cdot (\mathcal{A} \nabla u) = f \text{ in } \Omega, \quad t \in J, \quad (13)$$

$$u = 0 \text{ on } \partial\Omega, \quad t \in J, \quad (14)$$

$$u(\cdot, 0) = \psi \text{ in } \Omega. \quad (15)$$

Where Ω is a polygonal domain in \mathbb{R}^2 with Lipschitz boundary $\partial\Omega$, $J = (0, T]$, $T < \infty$ and \mathcal{A} is a symmetric positive definite matrix.

- **Weak Formulation:** Find $u(\cdot, t) \in H_0^1(\Omega)$ such that

$$\begin{aligned}(u_t, v) + (\mathcal{A}\nabla u, \nabla v) &= (f, v) \quad \forall v \in H_0^1(\Omega), \quad t \in J, \\ u(\cdot, 0) &= \psi.\end{aligned}$$

- **Semi-discrete weak Galerkin finite element approximation:** Find $u_h(t) = \{u_0(\cdot, t), u_b(\cdot, t)\} \in V_h^0$ such that

$$(u_{ht}, v_0) + a_s(u_h, v) = (f, v_0) \quad \forall v = \{v_0, v_b\} \in V_h^0, \quad t > 0, \quad (16)$$

- with

$$u_h(\cdot, 0) = Q_h\psi \quad \text{in } \Omega.$$

- Where $a_s(\cdot, \cdot)$ is same as in (8) with stabilizer term (10).

Semi-discrete error estimates for parabolic problems:

Theorem

Assume that $u \in H^{r+1}(\Omega)$. Then there exists a positive constant $C > 0$ independent of the mesh size h such that

$$\|e_h(\cdot, t)\|^2 \leq \|e_h(\cdot, 0)\|^2 + Ch^{2r} \int_0^t \|u\|_{r+1}^2 ds,$$

and

$$\begin{aligned} \| \|e_h(\cdot, t)\| \|^2 &\leq \|e_h(\cdot, 0)\|^2 + Ch^{2r} \left(\|\psi\|_{r+1}^2 \right. \\ &\quad \left. + \|u(\cdot, t)\|_{r+1}^2 + \int_0^t \|u\|_{r+1}^2 ds + \int_0^t \|u_t\|_{r+1}^2 ds \right). \quad \square \end{aligned}$$

(See Theorem (4.2), Hongjin Zhang et al, Weak Galerkin Finite Element Method For Second Order Parabolic Equations), International J. Numer. Anal. and Modeling 13 (2016), 525-544.

Fully Discrete Weak Galerkin approximation

- Let $k > 0$ be a time step-size. At the time level $t = t_n = nk$, with integer $0 \leq n \leq N$; $Nk = T$, and denote by $U^n = U_h^n \in V_h$ the approximation of $u(t_n)$ to be determined.
- **Weak Formulation:** Find $U^n = U_h^n \in V_h$ such that

$$(\bar{\partial}U^n, v_0) + a(U^n, v) = (f(t_n), v_0) \quad \forall v = \{v_0, v_b\} \in V_h^0, \quad n \geq 1 \quad (17)$$

- with $\bar{\partial}U^n = \frac{U^n - U^{n-1}}{k}$.

Fully -discrete error estimates:

Theorem

Assume that $u \in C^2([0, T]; H^{r+1}(\Omega))$. Then there exists a positive constant $C > 0$ independent of the mesh size h such that for $0 < n \leq N$

$$\|e^n\|^2 \leq \|e^0\|^2 + C(h^{2r}\|u\|_{r+1,\infty}^2 + k^2 \int_0^{t_n} \|u_{tt}\|^2 ds),$$

and

$$\| \|e^n\| \|^2 \leq C\{\|e^0\|^2 + h^{2r}(\|\psi\|_{r+1}^2 + \|u(\cdot, t)\|_{r+1,\infty}^2 + \|u_t\|_{r+1,\infty}^2 + k^2 \int_0^t \|u_{tt}\|_{r+1}^2 ds) + k^2 \int_0^t \|u_{tt}\|^2 ds\}, \quad \square$$

where $\|u\|_{r+1,\infty} = \max_{0 \leq t \leq T} \{ \|u(t)\|_{r+1} \}$.

(See Theorem (4.2), H. Zhang et al, Weak Galerkin Finite Element Method For Second Order Parabolic Equations), International J. Numer. Anal. and Modeling 13 (2016), 525-544.

Weak Galerkin Method Under Minimal Regularity

Theorem

Let $u(x, t)$ and $u_h(x, t)$ be the solution to the problem (13)-(15) and the semi-discrete WG scheme (16) respectively. Assume that the exact solution $u \in H_0^1(\Omega) \cap H^{k+1}(\Omega)$ and $u_t \in H_0^1(\Omega) \cap H^{k-1}(\Omega)$ then there exist a constant C such that

$$\|e\|_{L^2(0, T; L^2)} \leq Ch^{k+1} \|u\|_{L^2(0, T; H^{k+1})}$$

Theorem

Let u and U be the solution of (13)-(16) and (17) respectively. then for $u_0 \in H^2 \cap H_0^1(\Omega)$, $f \in H^1(0, T; L^2(\Omega))$, there exist a constant C independent of h and k such that

$$\|u - U\|_{L^2(0, T; L^2(\Omega))} \leq C(k + h^2) \{ \|u\|_{L^2(0, T; H^2)} + \|u_t\|_{L^2(0, T; L^2)} \}$$

Joint Work With Dr Bhupen Deka

Numerical Result

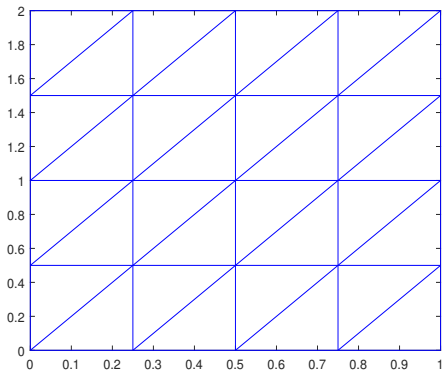


Figure: Triangulation

Example

Let $\Omega = [0, 1] \times [0, 1]$, and the exact solution is

$$u = \exp(-t) \sin(\pi x) \sin(\pi y) \sin(\pi x + \pi y - t).$$

The right-hand sides f in (13) are determined from the choice for u and

$$\mathcal{A}(x) = \begin{bmatrix} 1 & xy \\ xy & x^2y^2 - 1 \end{bmatrix}.$$

WG based on $\{P_1, P_1, P_0\}$ space with $k = 10^{-4}$

h	$\ e\ $	Order	$\ e\ $	Order
1/4	0.3432696306	—	1.411571357	—
1/8	0.02851317328	1.91	0.41909813963	0.87
1/16	0.007142629039	1.97	0.208296331455	1.00
1/32	0.000985569	1.98	0.0705478	1.01

WG based on $\{P_2, P_2, P_1\}$ space with $k = 10^{-4}$

h	$\ e\ $	Order	$\ e\ $	Order
1/4	2.949236×10^{-2}	—	3.363017×10^{-1}	—
1/8	3.794609×10^{-3}	2.95	8.970083×10^{-2}	1.90
1/16	4.814101×10^{-4}	2.97	2.406542×10^{-2}	1.89
1/32	6.317516×10^{-5}	2.92	7.25737×10^{-3}	1.80

WG based on $\{P_3, P_2, P_2\}$ space with $k = 10^{-4}$

h	$\ e\ $	Order	$\ e\ $	Order
1/4	0.213523	—	1.11226	—
1/8	0.0131348	4.02	0.134914	3.04
1/16	0.000633517	4.37	0.0125416	3.42
1/32	3.60792×10^{-5}	4.13	0.00142561	3.13

Example

Let $\Omega = [0, 2] \times [0, 2]$, and the exact solution is

$$u = \frac{200}{\pi^2} \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \left(\frac{(1 + (-1)^{m+1})(1 - \cos \frac{n\pi}{2})}{mn} \right) \sin\left(\frac{m\pi x}{2}\right) \sin\left(\frac{m\pi x}{2}\right) \exp(-\pi^2(m^2 + n^2)t/36)$$

with initial condition

$$u_0 = \begin{cases} 50 & \text{if } y \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

The right-hand sides f in (13) are determined from the choice for u and

$$\mathcal{A}(x) = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

WG based on $\{P_1, P_1, P_0\}$ space with $k = 10^{-4}$

h	$\ e\ $	Order	$\ e\ $	Order
1/4	8.0587×10^{-3}	—	2.198428	—
1/8	2.00095×10^{-3}	2.00	1.152289	0.93
1/16	4.97292×10^{-4}	2.01	5.909163×10^{-1}	0.96
1/32	1.22191×10^{-4}	2.02	2.996170×10^{-1}	0.97

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Thank you