# Technische Universität Chemnitz-Zwickau 

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## Optimal Multilevel Extension Operators


#### Abstract

In the present paper we suggest the norm-preserving explicit operator for the extension of finite-element functions from boundaries of domains into the inside. The construction of this operator is based on the multilevel decomposition of functions on the boundaries and on the equivalent norm for this decomposition. The cost of the action of this operator is proportional to the number of nodes.


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Let $\Omega$ be a bounded, polygonal domain and $\Gamma$ be its boundary. Let us consider a coarse grid triangulation of $\Omega$

$$
\Omega_{0}^{h}=\bigcup_{i=1}^{M_{0}} \bar{\tau}_{i}^{(0)}, \quad \operatorname{diam}\left(\tau_{i}^{(0)}\right)=O(1)
$$

and we refine $\Omega_{0}^{h}$ several times. This results in a sequence of nested triangulations $\Omega_{0}^{h}, \Omega_{1}^{h}, \ldots, \Omega_{J}^{h}$ such that

$$
\bar{\Omega}_{k}^{h}=\bigcup_{i=1}^{M_{k}} \bar{\tau}_{i}^{(k)}, \quad k=0,1, \ldots, J,
$$

where the triangles $\tau_{i}^{(k+1)}$ are generated by subdividing triangles $\tau_{i}^{(k)}$ into four congruent subtriangles by connecting the midpoints of the edges. Introduce the spaces $W_{k}$ and $V_{k}$ of finite-element functions. The space consists of real-valued functions which are continuous on $\Omega$ and linear on the triangles in $\Omega_{k}^{h}$. The space $V_{k}$ is the space of traces on $\Gamma$ of functions from $W_{k}$ :

$$
V_{k}=\left\{\varphi^{h}\left|\varphi^{h}=u^{h}\right|_{\Gamma}, \quad \text { with } u^{h} \in W_{k}\right\}
$$

We consider $W_{k}$ and $V_{k}$ as the subspaces of the Sobolev spaces $H^{1}(\Omega)$ and $H^{\frac{1}{2}}(\Gamma)$, respectively, with corresponding norms [2]. The main goal is the construction of some norm-preserving explicit extension operator $t$ from $V_{J}$ to $W_{J}$ :

$$
t: V_{J} \rightarrow W_{J}
$$

This construction is based on the idea from [3] but instead of Yserentant's hierarchical decomposition $[8,9]$ of the space $V_{J}$ we use some analogue of the so-called BPX-decomposition of $V_{J}$ [1]. Denote by $\varphi_{i}^{(k)}, i=1,2, \ldots, N_{k}$, the nodal basis of $V_{k}$ and denote by $\Phi_{i}^{(k)}$ the one-dimensional subspace spanned by this function $\varphi_{i}^{(k)}$. Define

$$
Q_{i}^{(k)}: L_{2}(\Gamma) \rightarrow \Phi_{i}^{(k)}
$$

the $L_{2}$-orthoprojection from $L_{2}(\Gamma)$ onto $\Phi_{i}^{(k)}$ and denote

$$
\widetilde{Q}_{k}=\sum_{i=1}^{N_{k}} Q_{i}^{(k)}, \quad k=0,1, \ldots, J-1 .
$$

For $k=J, J+1, J+2, \ldots$ we define $\widetilde{Q}_{k}$ as the $L_{2}$-orthoprojection from $L_{2}(\Omega)$ onto $V_{k}$.

Lemma 1 There exist positive constants $c_{1}, c_{2}$, independent of $h$, such that

$$
\begin{aligned}
c_{1}\left\|\varphi^{h}\right\|_{H^{\frac{1}{2}}(\Gamma)}^{2} & \leq\left\|\tilde{Q}_{0} \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}+\sum_{k=1}^{J} 2^{k}\left\|\left(\tilde{Q}_{k}-\tilde{Q}_{(k-1)}\right) \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2} \\
& \leq c_{2}\left\|\varphi^{h}\right\|_{H^{\frac{1}{2}}(\Gamma)}^{2}
\end{aligned}
$$

Proof It is easy to see that $\widetilde{Q}_{k}$ is the linear projection onto $V_{k}$ and there exists a positive constant $c_{3}$, independent of $h$, such that

$$
\left\|\widetilde{Q}_{k} \varphi\right\|_{L_{2}(\Gamma)} \leq c_{3}\|\varphi\|_{L_{2}(\Gamma)}, \forall \varphi \in L_{2}(\Omega)
$$

Since

$$
\begin{gathered}
\left\|\widetilde{Q}_{0} \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}+\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}= \\
\left\|\widetilde{Q}_{0} \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}+\sum_{k=1}^{\infty} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}
\end{gathered}
$$

then we get from [7] the equivalence of these two norms. Denote by $x_{i}^{(k)}, \mathrm{i}=1,2$, $\ldots, L_{k}$ the nodes of the triangulation $\Omega_{k}^{h}$ (we assume that nodes $x_{i}^{(k)}$ are enumerated first on $\Gamma$ and then inside $\Omega$ ) and define the extension operator $t$ in the following way. For any $\varphi^{h} \in V_{J}$ set

$$
\begin{align*}
& \psi_{0}^{h}=\widetilde{Q}_{0} \varphi^{h}  \tag{1}\\
& \psi_{k}^{h}=\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi^{h}, \quad k=1,2, \ldots, J .
\end{align*}
$$

Then

$$
\varphi^{h}=\psi_{1}^{h}+\psi_{2}^{h}+\ldots+\psi_{J}^{h}
$$

Define the extension $u_{k}^{h} \in W_{k}$ of the function $\psi_{k}^{h}$ according to [3]:

$$
\begin{align*}
& u_{0}^{h}\left(x_{i}^{(0)}\right)= \begin{cases}\psi_{0}^{h}\left(x_{i}^{(0)}\right), & x_{i}^{(0)} \in \Gamma, \\
\bar{\psi} & , x_{i}^{(0)} \notin \Gamma,\end{cases} \\
& u_{k}^{h}\left(x_{i}^{(k)}\right)= \begin{cases}\psi_{k}^{h}\left(x_{i}^{(0)}\right), & x_{i}^{(k)} \in \Gamma, \\
0 & , x_{i}^{(k)} \notin \Gamma,\end{cases} \tag{2}
\end{align*}
$$

Here $\bar{\psi}$ is, for instance, the mean value of the function $\psi_{0}^{h}$ on $\Gamma$ :

$$
\bar{\psi}=\frac{1}{N_{0}} \sum_{i=1}^{N_{0}} \psi_{0}^{h}\left(x_{i}^{(0)}\right)
$$

Define

$$
\begin{equation*}
t \varphi^{h}=u^{h} \equiv u_{0}^{h}+u_{1}^{h}+\ldots+u_{J}^{h} \tag{3}
\end{equation*}
$$

Remark 1 We can use the $L_{2}$-orthoprojection from $L_{2}(\Omega)$ onto $V_{k}$ instead of $\widetilde{Q}_{k}, k=0,1, \ldots, J-1$. But in this case the cost of the decomposition (1) is expensive (especially for three dimensional problems).

Lemma 2 There exists a positive constant $c_{4}$, independent of $h$, such that

$$
\left\|u_{k}^{h}\right\|_{H^{1}(\Omega)} \leq c_{4} 2^{k}\left\|\psi_{k}^{h}\right\|_{L_{2}(\Gamma)}, k=0,1, \ldots, J
$$

Proof of this lemma is obvious and was done in [3].
By the Friedrichs inequality there exists a positive constant $c_{5}$, independent of $h$, such that

$$
\begin{aligned}
\left\|t \varphi^{h}\right\|_{H^{1}(\Omega)} & \equiv\left\|u^{h}\right\|_{H^{1}(\Omega)} \\
& \leq c_{5}\left(\left\|\varphi^{h}\right\|_{L_{2}(\Gamma)}+\left\|\nabla u^{h}\right\|_{L_{2}(\Omega)}\right)
\end{aligned}
$$

Then to estimate the norm of the operator $t$ from (3), we need to estimate

$$
\sum_{i=1}^{J} \sum_{j=1}^{J}\left(\nabla u_{i}^{h}, \nabla u_{j}^{h}\right)_{L_{2}(\Omega)} .
$$

Let us consider the following representation of the function $\psi_{k}^{h}$ :

$$
\begin{equation*}
\psi_{k}^{h}=\sum_{i=1}^{N_{k}} \alpha_{i}^{(k)} \varphi_{i}^{(k)}, \quad \alpha_{i}^{(k)} \in \mathbb{R} \tag{4}
\end{equation*}
$$

Then the function $u_{k}^{h}$ from (2) has the representation

$$
u_{k}^{h}=\sum_{i=1}^{N_{k}} \alpha_{i}^{(k)} u_{i}^{(k)}, \quad k=1,2, \cdots, J,
$$

where $u_{i}^{(k)}$ is the nodal basis function which corresponds to the node $x_{i}^{(k)} \in \Gamma$.
Lemma 3 Let $k_{2}>k_{1}$. Then

$$
\left|\left(\nabla u_{i_{1}}^{\left(k_{1}\right)}, \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \begin{cases}0 & , \text { if } x_{i_{2}}^{\left(k_{2}\right)} \notin \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right) \\ c_{6} \cdot 2^{k_{1}-k_{2}} & , \text { if } x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)\end{cases}
$$

Here $c_{6}$ is independent of $h$.

Proof This is a trivial consequence of the following obvious estimates:

$$
\begin{aligned}
\left|\nabla u_{i_{1}}^{\left(k_{1}\right)}\right| & \leq c_{7} \cdot 2^{k_{1}}, \\
\left|\nabla u_{i_{2}}^{\left(k_{2}\right)}\right| & \leq c_{7} \cdot 2^{k_{2}}, \\
\operatorname{meas}\left(\operatorname{supp} u_{i_{2}}^{\left(k_{2}\right)}\right) & \leq c_{7} \cdot\left(2^{-k_{2}}\right)^{2}
\end{aligned}
$$

where $c_{7}$ is independent of $h$.
The following lemma is valid.
Lemma 4 There exists a positive constant $c_{8}$, independent of $h$, such that

$$
\sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\nabla u_{k_{1}}^{h}, \nabla u_{k_{2}}^{h}\right)_{L_{2}(\Omega)}\right| \leq c_{8} \sum_{k=1}^{J} \sum_{i=1}^{N_{k}}\left(\alpha_{i}^{(k)}\right)^{2} .
$$

Here $\alpha_{i}^{(k)}$ is from (4).
Proof We have

$$
\begin{aligned}
& \sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\nabla u_{k_{1}}^{h}, \nabla u_{k_{2}}^{h}\right)_{L_{2}(\Omega)}\right|= \\
& =\sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\sum_{i_{1}=1}^{N_{k_{1}}} \alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left(k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right|
\end{aligned}
$$

Using the Lemma 3 and the Cauchy inequality, we have:

$$
\begin{aligned}
& \quad\left|\left(\alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left.k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \\
& \leq c_{6} \sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}} 2_{\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)}^{2^{k_{1}-k_{2}}\left|\alpha_{i_{1}}^{\left(k_{1}\right)}\right|\left|\alpha_{i_{2}}^{\left(k_{2}\right)}\right|} \\
& \leq c_{9}\left(\sqrt{2^{k_{1}-k_{2}}}\left|\alpha_{i_{1}}^{\left(k_{1}\right)}\right| \sqrt{\left(\sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right)}\right) \\
& \leq \frac{1}{2} c_{9}\left(\sqrt{2^{k_{1}-k_{2}}}\left(\alpha_{i_{1}}^{\left(k_{1}\right)}\right)^{2}+\sqrt{2^{k_{1}-k_{2}}}\left(\sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right)\right) .
\end{aligned}
$$

Here we use the fact that the number of nodes $x_{i_{2}}^{\left(k_{2}\right)}$ satisfying $x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)$ is $O\left(2^{k_{2}-k_{1}}\right)$. Summing up these estimates, we have

$$
\begin{aligned}
& \sum_{i_{1}=1}^{J}\left|\left(\alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left(k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \\
& \leq c_{10}\left(\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{1}=1}^{N_{k_{1}}}\left(\alpha_{i_{1}}^{\left(k_{1}\right)}\right)^{2}+\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{2}=1}^{N_{k_{2}}}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right), \\
& \sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J} \sum_{i_{1}=1}^{N_{k_{1}}}\left|\left(\alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left(k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \\
& \leq c_{10} \sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left(\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{1}=1}^{N_{k_{1}}}\left(\alpha_{i_{1}}^{\left(k_{1}\right)}\right)^{2}+\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{k_{2}}}^{N_{2}}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right) \leq \\
& \leq c_{8}\left(\sum_{k=1}^{J} \sum_{i=1}^{N_{k}}\left(\alpha_{i}^{(k)}\right)^{2}\right) .
\end{aligned}
$$

Here the constants $c_{9}, c_{10}$ are independent of $h$.
Theorem 1 There exists a positive constant $c_{11}$, independent of $h$, such that

$$
\left\|t \varphi^{h}\right\|_{H^{1}(\Omega)} \leq c_{11}\left\|\varphi^{h}\right\|_{H^{\frac{1}{2}}(\Gamma)} \quad \forall \varphi^{h} \in V_{J} .
$$

Here the operator $t$ is from (3).
Proof of this theorem follows from the Lemma 1, the Lemma 2, and the Lemma 4.
Remark 2 The construction of the extension operator $t$ for three dimensional problems can be done in the same way. The Theorem 1 is valid too. Indeed, it's obvious that the Lemma 1 and the Lemma 2 are valid. Instead of the Lemma 3 we have the following lemma.

Lemma 3' Let $k_{2}>k_{1}$. Then

$$
\left|\left(\nabla u_{i_{1}}^{\left(k_{1}\right)}, \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \begin{cases}0 & , \text { if } x_{i_{2}}^{\left(k_{2}\right)} \notin \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right), \\ c_{6}^{\prime} \cdot 2^{k_{1}-2 k_{2}} & , \text { if } x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right) .\end{cases}
$$

Here $c_{6}^{\prime}$ is independent of $h$.

Proof This is a trivial consequence of the following obvious estimates:

$$
\begin{aligned}
\left|\nabla u_{i_{1}}^{\left(k_{1}\right)}\right| & \leq c_{7}^{\prime} \cdot 2^{k_{1}} \\
\left|\nabla u_{i_{2}}^{\left(k_{2}\right)}\right| & \leq c_{7}^{\prime} \cdot 2^{k_{2}}, \\
\operatorname{meas}\left(\operatorname{supp} u_{i_{2}}^{\left(k_{2}\right)}\right) & \leq c_{7}^{\prime} \cdot\left(2^{-k_{2}}\right)^{3} .
\end{aligned}
$$

where $c_{7}^{\prime}$ is independent of $h$. The Lemma 4 is transformed to the following lemma:

Lemma $4^{\prime} \quad$ There exists a positive constant $c_{8}^{\prime}$, independent of $h$, such that

$$
\sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\nabla u_{k_{1}}^{h}, \nabla u_{k_{2}}^{h}\right)_{L_{2}(\Omega)}\right| \leq c_{8}^{\prime} \sum_{k=1}^{J} \sum_{i=1}^{N_{k}} 2^{-k}\left(\alpha_{i}^{(k)}\right)^{2} .
$$

Here $\alpha_{i}^{(k)}$ is from (4).
Proof We have

$$
\begin{aligned}
& \sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\nabla u_{k_{1}}^{h}, \nabla u_{k_{2}}^{h}\right)_{L_{2}(\Omega)}\right|= \\
= & \sum_{k_{1}=1}^{J} \sum_{k_{2}=k_{1}+1}^{J}\left|\left(\sum_{i_{1}=1}^{N_{k_{1}}} \alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left(k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| .
\end{aligned}
$$

Using the Lemma 3' and the Cauchy inequality, we have:

$$
\begin{aligned}
& \left|\left(\alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left.k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \\
& \leq c_{6}^{\prime} \sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)} 2^{k_{1}-2 k_{2}}\left|\alpha_{i_{1}}^{\left(k_{1}\right)}\right|\left|\alpha_{i_{2}}^{\left(k_{2}\right)}\right| \\
& \leq c_{6}^{\prime} \sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)}\left(2^{k_{1}-\frac{3}{2} k_{2}}\left|\alpha_{i_{1}}^{\left(k_{1}\right)}\right|\right)\left(2^{-\frac{1}{2} k_{2}}\left|\alpha_{i_{2}}^{\left(k_{2}\right)}\right|\right) \\
& \leq c_{9}^{\prime} \sqrt{2^{k_{1}-k_{2}}} \sqrt{2^{-k_{1}}}\left|\alpha_{i_{1}}^{(k)}\right|\left(\sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)} 2^{-k_{2}}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right)^{\frac{1}{2}} \\
& \leq \frac{1}{2} c_{9}^{\prime}\left[\sqrt{2^{k_{1}-k_{2}}}\left(2^{-k_{1}}\left(\alpha_{i_{1}}^{\left(k_{1}\right)}\right)^{2}\right)+\sqrt{2^{k_{1}-k_{2}}}\left(\sum_{x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right.} 2^{-k_{2}}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right)\right]
\end{aligned}
$$

Here we use the fact that the number of nodes $x_{i_{2}}^{\left(k_{2}\right)}$ satisfying $x_{i_{2}}^{\left(k_{2}\right)} \in \operatorname{supp}\left(\varphi_{i_{1}}^{\left(k_{1}\right)}\right)$ is $O\left(2^{2\left(k_{2}-k_{1}\right)}\right)$. Summing up these estimates, we obtain

$$
\begin{aligned}
& \sum_{i_{1}=1}^{N_{k_{1}}}\left|\left(\alpha_{i_{1}}^{\left(k_{1}\right)} \nabla u_{i_{1}}^{\left(k_{1}\right)}, \sum_{i_{2}=1}^{N_{k_{2}}} \alpha_{i_{2}}^{\left(k_{2}\right)} \nabla u_{i_{2}}^{\left(k_{2}\right)}\right)_{L_{2}(\Omega)}\right| \leq \\
& \leq c_{10}^{\prime}\left(\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{1}=1}^{N_{k_{1}}}\left(2^{-k_{1}}\left(\alpha_{i_{1}}^{\left(k_{1}\right)}\right)^{2}\right)+\sqrt{2^{k_{1}-k_{2}}} \sum_{i_{2}=1}^{N_{k_{2}}}\left(2^{-k_{2}}\left(\alpha_{i_{2}}^{\left(k_{2}\right)}\right)^{2}\right) .\right.
\end{aligned}
$$

Then, repeating the estimates from the proof of the Lemma 4, we get the statement of the Lemma 4'.

Remark 3 The cost of the action of the extention operator $t$ is proportional to the number of nodes of the grid domain.

If the original domain is splitted into many subdomains in domain decomposition methods [5], then the diameters of the subdomains depend on some small parameter $\varepsilon$ and we need the extension operator $t$ such that the constant $c_{11}$ from the Theorem 1 is independent of $\varepsilon$. To do this, let us assume that by making the change of variables

$$
\begin{equation*}
x=\varepsilon \cdot s, \quad x \in \Omega \tag{5}
\end{equation*}
$$

the domain $\Omega$ is transformed into the domain $\Omega^{\prime}$ with the boundary $\Gamma^{\prime}$ and that the properties of $\Omega^{\prime}$ are independent of $\varepsilon$. From [5,6] we have the following.

Lemma 5 There exists a positive constant $c_{12}$, independent of $h$ and $\varepsilon$, such that

$$
c_{12}\left\|\varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)} \leq\left\|u^{h}\right\|_{H^{1}(\Omega)}
$$

for any function $u^{h} \in W_{J}$, where $\varphi^{h} \in V_{J}$ is the trace of $u^{h}$ at the boundary $\Gamma$. And there exists a positive constant $c_{13}$, independent of $h$ and $\varepsilon$, such that for any $\varphi^{h} \in V_{J}$ there exists $u^{h} \in W_{J}$ :

$$
\begin{aligned}
u^{h}(x) & =\varphi^{h}(x), \quad x \in \Gamma, \\
\left\|u^{h}\right\|_{H^{1}(\Omega)} & \leq c_{13}\left\|\varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)}
\end{aligned}
$$

Here

$$
\begin{aligned}
\left\|\varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)}^{2} & =\varepsilon\left\|\varphi^{h}\right\|_{L_{2}(\Gamma)}^{2}+\left|\varphi^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2}, \\
\left\|\varphi^{h}\right\|_{L_{2}(\Gamma)}^{2} & =\int_{\Gamma}\left(\varphi^{h}(x)\right)^{2} d x \\
\left|\varphi^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2} & =\int_{\Gamma} \int_{\Gamma} \frac{\left.\left.\left(\varphi^{h}(x)-\varphi^{h}\right) y\right)\right)^{2}}{|x-y|^{2}} d x d y .
\end{aligned}
$$

Lemma 6 There exists a positive constant $c_{14}$, independent of $h$ and $\varepsilon$, such that for any $\varphi^{h} \in V_{J}$

$$
\left\|\varphi_{0}^{h}\right\|_{H_{\epsilon}^{\frac{1}{2}}(\Gamma)}^{2}+\frac{1}{\varepsilon}\left\|\varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}+\left|\varphi_{1}^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2} \leq c_{14}\left\|\varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)}^{2}
$$

Here

$$
\varphi_{0}^{h}=\widetilde{Q}_{0} \varphi^{h}, \quad \varphi_{1}^{h}=\varphi^{h}-\varphi_{0}^{h} .
$$

The following lemma is valid.
Lemma 7 There exists a positive constant $c_{15}$, independent of $h$ and $\varepsilon$, such that

$$
\left\|\varphi_{0}^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)}^{2}+\frac{1}{\varepsilon}\left(\left\|\widetilde{Q}_{0} \varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}+\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}\right) \leq c_{15}\left\|\varphi^{h}\right\|_{H_{\epsilon}^{\frac{1}{e}}(\Gamma)}^{2}
$$

Here $\varphi_{0}^{h}, \varphi_{1}^{h}$, are from (6).
Proof Using (5) and the Lemma 1, we have

$$
\begin{aligned}
& \frac{1}{\varepsilon}\left\|\varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}+\left|\varphi_{1}^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2} \\
& =\left\|\varphi_{1}^{h}\right\|_{L_{2}\left(\Gamma^{\prime}\right)}^{2}+\left|\varphi_{1}^{h}\right|_{H^{\frac{1}{2}\left(\Gamma^{\prime}\right)}}^{2} \\
& \leq \frac{1}{c_{1}}\left(\left\|\widetilde{Q}_{0}^{\prime} \varphi_{1}^{h}\right\|_{L_{2}\left(\Gamma^{\prime}\right)}^{2}+\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}^{\prime}-\widetilde{Q}_{k-1}^{\prime}\right) \varphi_{1}^{h}\right\|_{L_{2}\left(\Gamma^{\prime}\right)}^{2}\right) \\
& =\frac{1}{\varepsilon} \frac{1}{c_{1}}\left(\left\|\widetilde{Q}_{0} \varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}+\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2} .\right.
\end{aligned}
$$

Here $\widetilde{Q}_{k}^{\prime}$ is the projection which corresponds to $\widetilde{Q}_{k}$ with the change of variables.
Theorem 2 There exists a positive constant $c_{16}$, independent of $h$ and $\varepsilon$, such that

$$
\left\|t \varphi^{h}\right\|_{H^{1}(\Omega)} \leq c_{16}\left\|\varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)} \quad \forall \varphi^{h} \in V_{J} .
$$

Here the operator $t$ is from (3).

Proof For $\varphi_{0}^{h}, \varphi_{1}^{h}$ from (6) we have

$$
\begin{aligned}
\left\|\widetilde{Q}_{0} \varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}(\Gamma)}}^{2} & +\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi^{h}\right\|_{L_{2}(\Gamma)}^{2} \leq \\
\leq\left\|\widetilde{Q}_{0} \varphi^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)}^{2} & +\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{1}^{h}\right\|_{L_{2}(\Gamma)}^{2}+ \\
& +\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{0}^{h}\right\|_{L_{2}(\Gamma)}^{2} .
\end{aligned}
$$

For the function $\varphi_{0}^{h}$ let us consider the following decomposition:

$$
\begin{aligned}
\varphi_{0}^{h} & =\varphi_{0,0}^{h}+\varphi_{0,1}^{h}, \\
\varphi_{0,0}^{h} & =\text { const }=\frac{1}{\operatorname{meas}(\Gamma)} \int_{\Gamma} \varphi_{0}^{h}(x) d x \\
\varphi_{0,1}^{h} & =\varphi_{0}^{h}-\varphi_{0,0}^{h} .
\end{aligned}
$$

It is easy to see that

$$
\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{0,0}^{h}=0, \quad k=1,2, \cdots, J
$$

Then we can use the evident trick from [4] with the Poincare inequality in $H^{\frac{1}{2}}\left(\Gamma^{\prime}\right)$ :

$$
\begin{aligned}
& \sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{0}^{h}\right\|_{L_{2}(\Gamma)}^{2}=\sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}-\widetilde{Q}_{k-1}\right) \varphi_{0,1}^{h}\right\|_{L_{2}(\Gamma)}^{2}= \\
& =\varepsilon \sum_{k=1}^{J} 2^{k}\left\|\left(\widetilde{Q}_{k}^{\prime}-\widetilde{Q}_{k-1}^{\prime}\right) \varphi_{0,1}^{h}\right\|_{L_{2}\left(\Gamma^{\prime}\right)}^{2} \leq c_{2} \varepsilon\left\|\varphi_{0,1}^{h}\right\|_{H^{\frac{1}{2}}\left(\Gamma^{\prime}\right)}^{2} \leq \\
& \leq c_{17} \varepsilon\left|\varphi_{0,1}^{h}\right|_{H^{\frac{1}{2}}\left(\Gamma^{1}\right)}^{2}=c_{17} \varepsilon\left|\varphi_{0,1}^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2}=c_{17} \varepsilon\left|\varphi_{0}^{h}\right|_{H^{\frac{1}{2}}(\Gamma)}^{2} .
\end{aligned}
$$

Here $c_{17}$ is from the Poincare inequality. It is easy to see that there exists a positive constant $c_{18}$, independent of $h$ and $\varepsilon$, such that

$$
\left\|u_{0}^{h}\right\|_{H^{1}(\Omega)} \leq c_{18}\left\|\psi_{0}^{h}\right\|_{H_{\varepsilon}^{\frac{1}{2}}(\Gamma)},
$$

where $\psi_{0}^{h}=\varphi_{0}^{h}=\widetilde{Q}_{0} \varphi^{h}$, and $u_{0}^{h} \in W_{0}$ is from (2). The rest of the estimates for the Theorem 2 and the Theorem 1 is the same.

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