The p-version of the boundary element method for weakly singular operators on piecewise plane open surfaces



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Dedicated to Professor Wolfgang L. Wendland on the occasion of his 70th birthday.

Abstract

We study piecewise polynomial approximations in negative order Sobolev norms of singularities which are inherent to Neumann data of elliptic problems of second order in polyhedral domains. The worst case of exterior crack problems in three dimensions is included. As an application, we prove an optimal a priori error estimate for the p-version of the BEM with weakly singular operators on polyhedral surfaces and piecewise plane open screens.

Key words: p-version, boundary element method, singularities AMS Subject Classification: 41A10, 65N15, 65N38

1 Introduction and formulation of the problem

In this paper, we prove an optimal error estimate for the p-version of the boundary element method (BEM) with weakly singular operators on open and closed piecewise plane surfaces. The energy space, $\tilde{H}^{-1/2}(\Gamma)$, is a Sobolev space of negative order and the problems under consideration have singularities which can be less than $L_2(\Gamma)$ regular. In [4] we considered the case of hypersingular operators where the energy space is $\tilde{H}^{1/2}(\Gamma)$ (for a definition of the Sobolev spaces see §3). There, we generalised known results from Schwab and Suri [10] to situations where solutions are not in $H^1(\Gamma)$. Here, we approximate singular functions in $\tilde{H}^s(\Gamma)$ for negative s. We use directional antiderivatives to transform these approximation problems to corresponding ones for singularities in Sobolev spaces of positive order, where techniques analogous to [4, 10] can be used.

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This idea of directional antiderivatives works well for singularities of tensor product form but fails for general functions (cf. Remark 3.13). In a previous paper [3] we studied the case of weakly singular operators on open surfaces with smooth boundary curve (where one has to deal with only one particular edge singularity). In that situation we were able to reduce the approximation problem to a one-dimensional situation where standard derivatives and antiderivatives can be used to map between a scale of Sobolev spaces (see Stephan and Suri [12, Lemma 3.5]). In this paper we consider the general case of singular functions including vertex and edge-vertex singularities. We still use the idea of Stephan and Suri, but have to analyse the full twodimensional (surface) situation. As mentioned before, having transformed the approximation problems to perform the analysis in Sobolev spaces of positive order, techniques are similar to the ones for hypersingular operators in [4]. However, in order to apply the tool of directional antiderivatives we have to consider model situations on special elements (with small angles at surface vertices). The generalisation to arbitrary elements then uses affine mappings. The analysis of this generalisation is somewhat technical (and details are given in several appendices) since one needs to show that the necessary transformation of singularities does not change their overall behaviour (in the sense of convergence rates of the p-version).

An outcome of this paper is that conjectured results [7] on the convergence order of p-version BE schemes with weakly singular operators are true. In the particular situation of the Laplacian in the domain exterior to an open screen of the form of a square, our results prove a convergence like $O(p^{-1})$. Here, p denotes the polynomial degree of the ansatz functions. For details and numerical results (confirming this convergence rate) see [7].

In what follows, the analysis applies to open and closed surfaces which must be piecewise plane such that they can be discretised by meshes consisting of triangles and parallelograms. For ease of presentation, however, let us assume that $\Gamma \subset \mathbb{R}^3$ is a plane open surface with polygonal boundary. Then, our model integral equation is

$$Vu(x) := \frac{1}{4\pi} \int_{\Gamma} \frac{u(y)}{|x - y|} dS_y = f(x), \quad x \in \Gamma.$$

It is well known that this equation governs a Dirichlet problem for the Laplacian in the domain exterior to Γ , with given Dirichlet datum f on Γ , see [5, 11]. The solution u of the integral equation is the jump across Γ of the normal derivative of the solution to the Dirichlet problem. The weak form of this integral equation is: Find $u \in \tilde{H}^{-1/2}(\Gamma)$ such that

$$\langle Vu, v \rangle = \langle f, v \rangle \quad \forall v \in \tilde{H}^{-1/2}(\Gamma).$$
 (1.1)

Here, $\langle \cdot, \cdot \rangle$ denotes the dual pairing between $H^{1/2}(\Gamma)$ and $\tilde{H}^{-1/2}(\Gamma)$. The latter space is defined in §3 below.

The remainder of this paper is as follows. In the next section we review regularity results for our model problem which are essential to prove the exact convergence rate of the BEM. We define the scheme of the p-version and state our main result (Theorem 2.1) specifying the convergence rate. The subsequent sections give precise details of the approximation analysis. Main result there is a general approximation theorem for singular functions (Theorem 3.7).

First, definitions of Sobolev spaces are recalled at the beginning of $\S 3$. Some auxiliary lemmas are collected in $\S 3.1$. Our general tool of directional antiderivatives is presented and analysed in $\S 3.2$. This tool is then used to analyse edge-, edge-vertex, and vertex singularities in $\S \S 3.3$, 3.4, and 3.5, respectively. The general approximation theorem is given in $\S 3.6$. Detailed proofs of some technical lemmas from $\S \S 3.3$, 3.4 and 3.5 are postponed to an appendix, see $\S \S 4.1$, 4.2 and 4.3, respectively.

Throughout the paper, C denotes a generic positive constant which is independent of the polynomial degree p.

2 The rate of convergence of the *p*-version.

Before presenting and analysing the p-version of the BEM let us recall the typical structure of the solution of our model problem for a sufficiently smooth right-hand side function f. We use the notation of [4, 10] and refer for more details to [14, 13].

Let V and E denote the sets of vertices and edges of Γ , respectively. For $v \in V$, let E(v) denote the set of edges with v as an end point. Then, the solution u of (1.1) has the form

$$u = u_{\text{reg}} + \sum_{e \in E} u^e + \sum_{v \in V} u^v + \sum_{v \in V} \sum_{e \in E(v)} u^{ev},$$
(2.1)

where, using local coordinate systems (r_v, θ_v) and (x_{e1}, x_{e2}) with origin v, there hold the following representations:

- (i) For the regular part there holds $u_{\text{reg}} \in H^k(\Gamma)$, k > 1/2.
- (ii) The edge singularities u^e have the form

$$u^{e} = \sum_{j=1}^{m_{e}} \left(\sum_{s=0}^{s_{j}^{e}} b_{js}^{e}(x_{e1}) |\log x_{e2}|^{s} \right) x_{e2}^{\gamma_{j}^{e}-1} \chi_{1}^{e}(x_{e1}) \chi_{2}^{e}(x_{e2}), \tag{2.2}$$

where $\gamma_{j+1}^e \geq \gamma_j^e \geq \frac{1}{2}$, and m_e , s_j^e are integers. Here, χ_1^e , χ_2^e are C^{∞} cut-off functions with $\chi_1^e = 1$ in a certain distance to the end points of e and $\chi_1^e = 0$ in a neighbourhood of these vertices. Moreover, for a $\rho_e > 0$, $\chi_2^e = 1$ for $0 \leq x_{e2} \leq \rho_e$ and $\chi_2^e = 0$ for $x_{e2} \geq 2\rho_e$. The functions $b_{js}^e \chi_1^e$ are in $H^m(e)$ for m as large as required.

(iii) The vertex singularities u^v have the form

$$u^{v} = \chi^{v}(r_{v}) \sum_{i=1}^{n_{v}} \sum_{t=0}^{q_{i}^{v}} B_{it}^{v} |\log r_{v}|^{t} r_{v}^{\lambda_{i}^{v}-1} w_{it}^{v}(\theta_{v}),$$

$$(2.3)$$

where $\lambda_{i+1}^v \geq \lambda_i^v > 0$, n_v , $q_i^v \geq 0$ are integers, and B_{it}^v are real numbers. Here, χ^v is a C^∞ cut-off function with $\chi^v = 1$ for $0 \leq r_v \leq \tau_v$ and $\chi^v = 0$ for $r_v \geq 2\tau_v$ for some $\tau_v > 0$. The functions w_{it}^v are in $H^q(0,\omega_v)$ for q as large as required. Here, ω_v denotes the interior angle (on Γ) between the edges meeting at v.

(iv) The edge-vertex singularities u^{ev} have the form

$$u^{ev} = u_1^{ev} + u_2^{ev},$$

where

$$u_1^{ev} = \sum_{j=1}^{m_e} \sum_{i=1}^{n_v} \left(\sum_{s=0}^{s_j^e} \sum_{t=0}^{q_i^v} \sum_{l=0}^{s} B_{ijlts}^{ev} |\log x_{e1}|^{s+t-l} |\log x_{e2}|^l \right) x_{e1}^{\lambda_i^v - \gamma_j^e} x_{e2}^{\gamma_j^e - 1} \chi^v(r_v) \chi^{ev}(\theta_v)$$
(2.4)

and

$$u_2^{ev} = \sum_{j=1}^{m_e} \sum_{s=0}^{s_j^e} B_{js}^{ev}(r_v) |\log x_{e2}|^s x_{e2}^{\gamma_j^e - 1} \chi^v(r_v) \chi^{ev}(\theta_v)$$
(2.5)

with

$$B_{js}^{ev}(r_v) = \sum_{l=0}^{s} B_{jsl}^{ev} |\log r_v|^l.$$
 (2.6)

Here, q_i^v , s_j^e , λ_i^v , γ_j^e , χ^v are as above, B_{ijlts}^{ev} are real numbers, and χ^{ev} is a C^{∞} cut-off function with $\chi^{ev}=1$ for $0 \leq \theta_v \leq \beta$ and $\chi^{ev}=0$ for $\frac{3}{2}\beta \leq \theta_v \leq \omega_v$ for some $0 < \beta \leq \min\{\omega_v/2, \pi/8\}$. The functions B_{isl}^{ev} may be chosen such that

$$B_{js}^{ev}(r_v) \chi^v(r_v) \chi^{ev}(\theta_v) = \xi_{js}(x_{e1}, x_{e2}) \chi_2^e(x_{e2}),$$

where the extension of ξ_{js} by zero onto $\mathbf{R}^{2+} := \{(x_{e1}, x_{e2}); x_{e2} > 0\}$ lies in $H^m(\mathbf{R}^{2+})$, with m as in (ii). Here, χ_2^e is a C^{∞} cut-off function like in (ii).

Analogously to [4, Remark 2.1] we note the following on the values of the essential parameters γ_1^e and λ_1^v :

Remark 2.1 The edge and vertex-edge singularities in (ii) and (iv) satisfy $\gamma_1^e \geq 1/2$. The case $\gamma_1^e = 1/2$ is possible for open surfaces and for closed surfaces there holds $\gamma_1^e > 1/2$. When $\gamma_1^e = 1/2$ then one has to expect that u^e , $u^{ev} \notin L_2(\Gamma)$ such that no standard approximation theory in $L_2(\Gamma)$ is possible (it would not give optimal results, whatsoever). For singular right-hand sides f in (1.1), it also may occur that γ_1^e assumes any positive value, which is the minimum requirement to guarantee $u \in \tilde{H}^{-1/2}(\Gamma)$. Our analysis will cover this case.

For our approximation analysis below, and in order to ensure $u \in \tilde{H}^{-1/2}(\Gamma)$, it suffices to require $\lambda_1^v > -1/2$ in (iv). Note that in [4], where we studied the trace of a Neumann problem, the restriction $\lambda_1^v > 0$ was necessary to ensure that the trace is in $\tilde{H}^{1/2}(\Gamma)$. We do not need this restriction here.

To introduce the *p*-version of the BEM we discretise Γ by a fixed mesh $\{\Gamma_j;\ j=1,\ldots,J\}$ consisting of triangles and parallelograms. Below we will refer to three different unions of elements. The union of the elements at a node v is denoted by $A_v,\ \bar{A}_v:=\cup\{\bar{\Gamma}_j;\ v\in\bar{\Gamma}_j\}$, the union of the elements at one edge e by A_e (the endpoints of e are not included in e), $\bar{A}_e:=\cup\{\bar{\Gamma}_j;\ \bar{\Gamma}_j\cap e\neq\emptyset\}$, and $A_{ev}:=A_v\cap A_e$.

Let $Q = (-1,1)^2$ and $T = \{(x_1,x_2); 0 < x_1 < 1, 0 < x_2 < x_1\}$ be the reference square and triangle, respectively. For K = Q or T, $Q_p(K)$ denotes the set of polynomials on K of degree $\leq p$ in each variable. Moreover, $\mathcal{P}_p(T)$ is the set of polynomials on T of total degree $\leq p$. For given p we consider the space of piecewise polynomials on the mesh introduced before,

$$V^p(\Gamma) := \{ v \in L_2(\Gamma); \ v|_{\Gamma_i} \circ T_j \in \mathcal{Q}_p(Q) \text{ or } \mathcal{P}_p(T), \ j = 1, \dots, J \}.$$

Here, T_j is an affine mapping with $T_j(K) = \Gamma_j$, K = Q or T as appropriate.

The p-version of the BEM then is: Find $u_p \in V^p(\Gamma)$ such that

$$\langle Vu_p, v \rangle = \langle f, v \rangle \quad \forall v \in V^p(\Gamma).$$
 (2.7)

The main result of this paper is the following theorem.

Theorem 2.1 Let $u \in \tilde{H}^{-1/2}(\Gamma)$ be the solution of (1.1) with sufficiently smooth given function $f \in H^{1/2}(\Gamma)$ such that the representation (2.1)–(2.6) holds. Let $v_0 \in V$, $e_0 \in E(v_0)$ be such that $\min\{\lambda_1^{v_0} + 1/2, \gamma_1^{e_0}\} = \min_{v \in V, e \in E(v)} \min\{\lambda_1^v + 1/2, \gamma_1^e\}$, with λ_1^v and γ_1^e being as in (2.2)–(2.5). Then denote

$$\beta = \begin{cases} s_1^{e_0} + q_1^{v_0} + 1/2 & \text{if } \lambda_1^{v_0} = \gamma_1^{e_0} - 1/2, \\ s_1^{e_0} + q_1^{v_0} & \text{otherwise,} \end{cases}$$

where the numbers $s_1^{e_0}$, $q_1^{v_0}$ are given in (2.4). Then the BE approximation u_p defined by (2.7) satisfies

$$\|u-u_p\|_{\tilde{H}^{-1/2}(\Gamma)} \leq C \, |\log p|^{\beta} p^{-2\min\{\gamma_1^{e_0}, \lambda_1^{v_0} + \frac{1}{2}\}},$$

where C > 0 is a constant which is independent of p.

Proof. By the quasi-optimal convergence of the BEM (see, e.g., [11]) the proof of the theorem is obtained by using Theorem 3.7 below.

3 Technical details

In this section we give several technical details and prove approximation results for different types of singularities. The outcome is a general approximation theorem (Theorem 3.7) which collects the individual results. In particular, this theorem proves the optimal rate of convergence of the BE scheme (2.7), as stated by Theorem 2.1 before.

First, let us recall the Sobolev norms and spaces that will be used, see [8, 6]. For a domain $\Omega \subset \mathbb{R}^n$ and integer s let $H^s(\Omega)$ be the closure of $C^{\infty}(\Omega)$ with respect to the norm

$$||u||_{H^s(\Omega)}^2 = ||u||_{H^{s-1}(\Omega)}^2 + |u|_{H^s(\Omega)}^2 \quad (s \ge 1),$$

where

$$|u|_{H^{s}(\Omega)}^{2} = \int_{\Omega} |D^{s}u(x)|^{2} dx$$
, and $H^{0}(\Omega) = L_{2}(\Omega)$.

Here, $|D^s u(x)|^2 = \sum_{|\alpha|=s} |D^{\alpha} u(x)|^2$ in the usual notation with multi-index $\alpha = (\alpha_1, \dots, \alpha_n)$ and with respect to Cartesian coordinates $x = (x_1, \dots, x_n)$. For non-integer s, the Sobolev spaces are defined by interpolation. We use the real K-method (see [8]) to define

$$H^{s}(\Omega) = \left(L_{2}(\Omega), H^{1}(\Omega)\right)_{s,2} \quad (0 < s < 1)$$

and

$$\tilde{H}^r(\Omega) = \left(L_2(\Omega), H_0^s(\Omega) \right)_{\frac{r}{s}, 2} \quad (1/2 < s \le 1, \ 0 < r < s).$$

Here, $H_0^s(\Omega)$ $(0 < s \le 1)$ is the completion of $C_0^{\infty}(\Omega)$ in $H^s(\Omega)$ and we identify $H_0^1(\Omega)$ and $\tilde{H}^1(\Omega)$. It is well-known that the norms in $H^s(\Omega)$, $H_0^s(\Omega)$ and $\tilde{H}^s(\Omega)$ are equivalent for 0 < s < 1/2. For 1/2 < s < 1, only the norms in $H_0^s(\Omega)$ and $\tilde{H}^s(\Omega)$ are equivalent.

For $s \in [-1, 0)$ the spaces are defined by duality:

$$H^s(\Omega) = (\tilde{H}^{-s}(\Omega))', \quad \tilde{H}^s(\Omega) = (H^{-s}(\Omega))'.$$

For integer $k \geq 0$ and $\mu \in [0,1]$ we also consider the spaces of continuously differentiable functions $C^k(\bar{\Omega})$ and $C^{k,\mu}(\bar{\Omega})$ with norms

$$||u||_{C^k(\bar{\Omega})} = \sum_{|\alpha| \le k} \sup_{x \in \Omega} |D^{\alpha}u(x)|$$

and

$$||u||_{C^{k,\mu}(\bar{\Omega})} = ||u||_{C^k(\bar{\Omega})} + \sum_{|\alpha|=k} \sup_{x,y\in\Omega,\,x\neq y} \frac{|D^{\alpha}u(x) - D^{\alpha}u(y)|}{|x - y|^{\mu}}.$$

An overview of this section is as follows. In §3.1 we collect several technical lemmas. In §3.2 we present a general scheme that is used to deal with the approximation of functions in Sobolev spaces of negative order. Typical edge and edge-vertex singularities are analysed in §§3.3 and 3.4. In §3.5 we study vertex singularities, and the general approximation result for a function which includes all the different types of singularities is given in §3.6.

3.1 Auxiliary lemmas

We collect several technical results.

Lemma 3.1 [3, Lemma 3.1] Let $\Omega \subset \mathbb{R}^2$ be a Lipschitz domain. If $u \in \tilde{H}^s(\Omega)$ with $0 \leq s \leq 1$, then for $i = 1, 2, \frac{\partial u}{\partial x_i} \in \tilde{H}^{s-1}(\Omega)$, and

$$\left\| \frac{\partial u}{\partial x_i} \right\|_{\tilde{H}^{s-1}(\Omega)} \le C \|u\|_{\tilde{H}^s(\Omega)},$$

where C > 0 is independent of u.

Lemma 3.2 [3, Lemma 3.2] Let Ω , Ω_1 be two Lipschitz domains in \mathbb{R}^n , and $\Omega_1 \subset \Omega$. Then, for $0 \leq s < 1/2$, there holds

$$||u||_{\tilde{H}^{-s}(\Omega_1)} \le C||u||_{\tilde{H}^{-s}(\Omega)} \quad \forall u \in \tilde{H}^{-s}(\Omega), \tag{3.1}$$

where the constant C > 0 is independent of u.

Let K be a triangle or parallelogram. We quote the following two lemmas (restricted to K) from [9] (see Theorem 3.8 and Lemma 5.5 in Chapter 2 therein).

Lemma 3.3 Let m > 1 be real. Let $\mu = m - 1$ if m < 2, $\mu < 1$ if m = 2, and $\mu = 1$ if m > 2. Then $H^m(K) \subset C^{0,\mu}(\bar{K})$, and

$$||u||_{C^{0,\mu}(\bar{K})} \le C ||u||_{H^m(K)}.$$

Lemma 3.4 Let $u \in H^s(K)$ for real $s \ge 0$, and $v \in C^{[s]'-1,1}(\bar{K})$, where [s]' denotes the minimal integer such that $s \le [s]'$. Then $uv \in H^s(K)$, and

$$||uv||_{H^s(K)} \le C ||u||_{H^s(K)} ||v||_{C^{[s]'-1,1}(\bar{K})}.$$

Then we use these two lemmas to prove the following statement.

Lemma 3.5 Let $u \in \tilde{H}^{-s}(K)$ for real $s \in [0,1]$, and $\varphi \in H^m(K)$ with m > 2. Then $u\varphi \in \tilde{H}^{-s}(K)$, and

$$||u\varphi||_{\tilde{H}^{-s}(K)} \le C ||u||_{\tilde{H}^{-s}(K)} ||\varphi||_{H^m(K)}.$$

Proof. Let $v \in H^s(K)$ with $s \in [0,1]$. Applying Lemmas 3.3 and 3.4 we conclude that $v\varphi \in H^s(K)$, and

$$||v\varphi||_{H^{s}(K)} \le C ||v||_{H^{s}(K)} ||\varphi||_{C^{0,1}(\bar{K})} \le C ||v||_{H^{s}(K)} ||\varphi||_{H^{m}(K)}.$$
(3.2)

Since $u \in \tilde{H}^{-s}(K)$, we use (3.2) to obtain for any $v \in H^s(K)$

$$|(v, u\varphi)_{L_2(K)}| = |(v\varphi, u)_{L_2(K)}| \le ||u||_{\tilde{H}^{-s}(K)} ||v\varphi||_{H^s(K)} \le C ||u||_{\tilde{H}^{-s}(K)} ||v||_{H^s(K)} ||\varphi||_{H^m(K)}.$$

Hence

$$||u\varphi||_{\tilde{H}^{-s}(K)} = \sup_{v \in H^s(K)} \frac{|(v, u\varphi)_{L_2(K)}|}{||v||_{H^s(K)}} \le C||u||_{\tilde{H}^{-s}(K)}||\varphi||_{H^m(K)},$$

which proves the lemma.

3.2 The general scheme of the error analysis

Our analysis of polynomial approximations for all typical singular functions in (2.1) will follow the same scheme described in this section.

Let K be a triangle or parallelogram. The typical situation in the sections below is as follows: given a singular function $u \in \tilde{H}^s(K)$ with $-1 \le s < s_0$, find an approximating polynomial u_p and estimate $(u - u_p)$ in the norm of $\tilde{H}^s(K)$ for any $-1 \le s < s_0$. Here, $s_0 \in (-\frac{1}{2}, 0]$ depends on the regularity of u. The main steps of our analysis are as follows.

First, we consider a triangle (or quadrilateral) Ω_0 such that $K \subset \Omega_0$ and define a function U satisfying the following properties:

$$U = 0 \text{ on } \partial\Omega_0;$$
 (3.3)

$$\frac{\partial U(x)}{\partial x_2} = u(x) \text{ for } x \in K.$$
 (3.4)

Then for given $p \geq 2$ we find a polynomial U_p approximating the function U on Ω_0 such that $U_p \in \mathcal{Q}_p(\Omega_0)$, $U_p = 0$ on $\partial\Omega_0$, and

$$||U - U_p||_{\tilde{H}^s(\Omega_0)} \le C p^{-2(\alpha - s)} |\log p|^{\beta}, \qquad 0 \le s < s_0 + 1,$$
 (3.5)

where $\alpha > 0$ and $\beta \geq 0$ are independent of s and p.

Having (3.5) we can prove the result on the polynomial approximation of the singular function $u \in \tilde{H}^s(K)$ $(-1 \le s < s_0)$.

Lemma 3.6 If the function U satisfies properties (3.3), (3.4), and if $U_p \in \mathcal{Q}_p(\Omega_0)$, $U_p = 0$ on $\partial\Omega_0$ and inequality (3.5) holds, then there exists a polynomial $u_p \in \mathcal{Q}_p(K)$ such that

$$||u - u_p||_{\tilde{H}^s(K)} \le C p^{-2(\alpha - 1 - s)} |\log p|^{\beta}, -1 \le s < s_0.$$
 (3.6)

Here, α and β are the parameters from (3.5).

Proof. Let us define the polynomial u_p as

$$u_p(x) := \frac{\partial U_p(x)}{\partial x_2}, \quad x \in \Omega_0.$$

Then $u_p \in \mathcal{Q}_p(\Omega_0)$, and recalling (3.4) one has

$$(u - u_p)(x) = \frac{\partial}{\partial x_2}(U - U_p)(x)$$
 for $x \in K$.

Therefore, using Lemma 3.2, Lemma 3.1 and estimate (3.5) we obtain for any fixed $s' \in (1/2, s_0 + 1)$

$$\|u - u_p\|_{\tilde{H}^{s'-1}(K)} = \|\frac{\partial}{\partial x_2}(U - U_p)\|_{\tilde{H}^{s'-1}(K)} \le C \|\frac{\partial}{\partial x_2}(U - U_p)\|_{\tilde{H}^{s'-1}(\Omega_0)}$$

$$\leq C \|U - U_p\|_{\tilde{H}^{s'}(\Omega_0)} \leq C p^{-2(\alpha - s')} |\log p|^{\beta}.$$
 (3.7)

Hence we have proved (3.6) for $s = s' - 1 \in (-\frac{1}{2}, s_0)$. On the other hand, applying Lemma 3.1 and inequality (3.5) with s = 0, we have

$$||u - u_p||_{\tilde{H}^{-1}(K)} = \left| \left| \frac{\partial}{\partial x_2} (U - U_p) \right| \right|_{\tilde{H}^{-1}(K)} \le C ||U - U_p||_{H^0(K)}$$

$$\le C ||U - U_p||_{H^0(\Omega_0)} \le C p^{-2\alpha} |\log p|^{\beta}.$$

Since $-1/2 < s' - 1 < s_0$ in (3.7) and α , β are independent of s', interpolation between $\tilde{H}^{-1}(K)$ and $\tilde{H}^{s'-1}(K)$ gives (3.6) for any $s \in [-1, -1/2]$.

Thus the problem of defining and analysing a polynomial approximation for a singular function $u \in \tilde{H}^s(K)$ is reduced to the construction of a function U satisfying properties (3.3), (3.4) and the definition of a polynomial approximation U_p of U which satisfies (3.5).

3.3 Approximation of edge singularities

Let $K = \Gamma_j$ be one of the elements along an edge e, i.e., $\bar{K} \cap e \neq \emptyset$. We will study polynomial approximations of the edge singularity term u^e given by (2.2) over the element K. Without loss of generality we assume that

$$u^{e}(x_{1}, x_{2}) = x_{2}^{\gamma - 1} |\log x_{2}|^{\beta} \chi_{1}(x_{1}) \chi_{2}(x_{2}), \tag{3.8}$$

where $\gamma > 0$, $\beta \ge 0$ is integer, $\chi_1 \in H^m(e)$ with $m > 2\gamma + 2$, χ_1 vanishes in neighbourhoods of the vertices $v_1, v_2 \in \bar{e}$, and χ_2 is a C^{∞} cut-off function satisfying

$$\chi_2(x_2) = 1 \text{ for } 0 \le x_2 \le \rho_e/2 \text{ and } \chi_2(x_2) = 0 \text{ for } x_2 \ge \rho_e,$$
 (3.9)

for some $\rho_e > 0$. Here, for simplicity we write (x_1, x_2) for the local coordinates used in (2.2). Observe that $u^e \in \tilde{H}^s(K)$ for any $s \in [-1, s_0)$ with $s_0 = \min\{0, \gamma - 1/2\} \in (-1/2, 0]$.

Let ρ_1 , ρ_2 , and d be real numbers such that the interval (ρ_1, ρ_2) (respectively, the interval (0, d)) is the orthogonal projection of the element K onto the coordinate line $x_2 = 0$ (respectively, $x_1 = 0$) (see Figure 1). We introduce two more C^{∞} cut-off functions $\tilde{\chi}_1(x_1)$ and $\tilde{\chi}_2(x_2)$ satisfying

$$\tilde{\chi}_1(x_1) = 1 \text{ for } x_1 \in [\rho_1, \rho_2] \text{ and } \tilde{\chi}_1(x_1) = 0 \text{ for } x_1 \in \mathbb{R} \setminus (\rho_1 - \varepsilon, \rho_2 + \varepsilon),$$
 (3.10)

$$\tilde{\chi}_2(x_2) = 1$$
 for $0 \le x_2 \le d$ and $\tilde{\chi}_2(x_2) = 0$ for $x_2 \ge d + \varepsilon$ (3.11)

with some $\varepsilon > 0$.

Let Q_1 be the square $(a_1, a_2) \times (0, d_1)$ with base along the line $x_2 = 0$, where

$$a_1 < \rho_1 - \varepsilon < \rho_2 + \varepsilon < a_2, \quad d_1 > d + \varepsilon.$$
 (3.12)

Then we define the function U as

$$U(x) := \tilde{\chi}_1(x_1)\tilde{\chi}_2(x_2) \int_0^{x_2} u^e(x_1, \xi_2) d\xi_2, \qquad x \in Q_1.$$

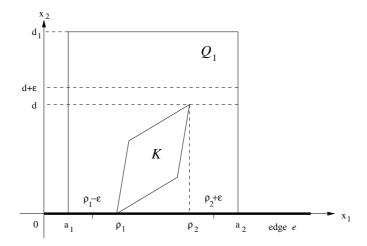


Figure 1: The element K along the edge e.

Remark 3.1 Observe that U=0 on the line $x_2=0$. Moreover, due to (3.10)–(3.12), the function U vanishes in neighbourhoods of the lines $x_1=a_1,\ x_1=a_2,\ x_2=d_1$ (hence U=0 on ∂Q_1), and on the element K one has

$$\frac{\partial U(x)}{\partial x_2} = \frac{\partial}{\partial x_2} \left(\int_0^{x_2} u^e(x_1, \xi_2) d\xi_2 \right) = u^e(x), \qquad x \in K.$$
 (3.13)

Lemma 3.7 There exists a sequence $U_p \in \mathcal{Q}_{2p+2}(Q_1)$, p = 2, 3, ..., such that $U_p = 0$ on ∂Q_1 , and for $0 \le s < \min\{1, \gamma + 1/2\}$

$$||U - U_p||_{\tilde{H}^s(Q_1)} \le C p^{-2(\gamma + 1/2 - s)} |\log p|^{\beta}.$$
 (3.14)

Proof. Introducing an auxiliary function \hat{U} by

$$\hat{U}(x) := [(x_1 - a_1)(x_1 - a_2)(x_2 - d_1)]^{-1}U(x), \qquad x \in Q_1,$$

and recalling properties of the function U (see Remark 3.1), we see that $\hat{U}=0$ on ∂Q_1 . Furthermore, one has

$$\hat{U}(x) = \frac{\tilde{\chi}_1(x_1)\tilde{\chi}_2(x_2)}{(x_1 - a_1)(x_1 - a_2)(x_2 - d_1)} \int_{0}^{x_2} u^e(x_1, \xi_2) d\xi_2$$

$$= \frac{\chi_1(x_1)\tilde{\chi}_1(x_1)\tilde{\chi}_2(x_2)}{(x_1 - a_1)(x_1 - a_2)(x_2 - d_1)} \int_{0}^{x_2} \xi_2^{\gamma - 1} |\log \xi_2|^{\beta} \chi_2(\xi_2) d\xi_2$$

and after integration by parts (see Lemma 4.1 for details)

$$= \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) x_{2}^{\gamma} |\log x_{2}|^{k} \frac{\chi_{1}(x_{1})\tilde{\chi}_{1}(x_{1})\tilde{\chi}_{2}(x_{2})}{(x_{1} - a_{1})(x_{1} - a_{2})(x_{2} - d_{1})} \chi_{2}(x_{2})$$

$$- \frac{\chi_{1}(x_{1})\tilde{\chi}_{1}(x_{1})\tilde{\chi}_{2}(x_{2})}{(x_{1} - a_{1})(x_{1} - a_{2})(x_{2} - d_{1})} \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) \int_{0}^{x_{2}} \xi_{2}^{\gamma} |\log \xi_{2}|^{k} \chi_{2}'(\xi_{2}) d\xi_{2}$$

$$=: V(x) - W(x), \qquad C_{k}(\gamma, \beta) = \frac{\beta!}{\gamma^{\beta - k + 1} k!}. \tag{3.15}$$

Here we used the fact that $\gamma > 0$. Observe that $\chi_1(x_1)$, when extended by zero onto \mathbb{R} , belongs to $H^m(\mathbb{R})$. Hence

$$\frac{\chi_1(x_1)\tilde{\chi}_1(x_1)\tilde{\chi}_2(x_2)}{(x_1 - a_1)(x_1 - a_2)(x_2 - d_1)} \in H^m(Q_1) \quad \text{for } m > 2\gamma + 2.$$

For the polynomial approximation of V in (3.15) we refer to [4, Theorem 3.2] if $0 < \gamma \le 1/2$ and to [10, Theorem 6.1] if $\gamma > 1/2$: there exists a polynomial $V_p \in \mathcal{Q}_{2p}(Q_1)$ such that $V_p = 0$ on the line $x_2 = 0$ and

$$||V - V_p||_{H^s(Q_1)} \le C p^{-2(\gamma + 1/2 - s)} |\log p|^{\beta}, \quad 0 \le s < \min\{1, \gamma + 1/2\}.$$
 (3.16)

On the other hand, the integral in the expression of W in (3.15) is an analytic function of x_2 vanishing in the neighbourhood of zero. Also $\chi'_2(\xi_2) = 0$ for $\xi_2 \in (0, \rho_e/2) \cup (\rho_e, +\infty)$ and therefore, $W \in H_0^m(Q_1)$. Hence the standard approximation result [1, Theorem 4.1] yields a polynomial $W_p \in \mathcal{Q}_{p+1}(Q_1)$ vanishing on ∂Q_1 such that

$$||W - W_p||_{H^s(Q_1)} \le C p^{-(m-1)} ||W||_{H^m(Q_1)}, \quad 0 \le s \le 1.$$
 (3.17)

Define $\hat{U}_p := V_p - W_p$. Then $\hat{U}_p \in \mathcal{Q}_{2p}(Q_1)$, $\hat{U}_p = 0$ on the line $x_2 = 0$, and by (3.15)–(3.17) one has for $0 \le s < \min\{1, \gamma + 1/2\}$

$$\|\hat{U} - \hat{U}_p\|_{H^s(Q_1)} \le C \, p^{-2(\gamma + 1/2 - s)} \, |\log p|^{\beta} + C \, p^{-(m-1)} \le C \, p^{-2(\gamma + 1/2 - s)} \, |\log p|^{\beta} \tag{3.18}$$

since $m > 2\gamma + 2 \ge 2\gamma + 2 - 2s$.

Now the polynomial $U_p(x) := (x_1 - a_1)(x_1 - a_2)(x_2 - d_1)\hat{U}_p(x) \in \mathcal{Q}_{2p+2}(Q_1)$ satisfies the conditions of the lemma. In fact, $U_p = 0$ on ∂Q_1 , and for $s \in [0, \min\{1, \gamma + 1/2\}) \setminus \{1/2\}$ inequality (3.14) is obtained by using (3.18):

$$||U - U_p||_{\tilde{H}^s(Q_1)} \le C ||U - U_p||_{H^s(Q_1)} \le C ||\hat{U} - \hat{U}_p||_{H^s(Q_1)}$$

$$\leq C p^{-2(\gamma+1/2-s)} |\log p|^{\beta}, \quad 0 \leq s < \min\{1, \gamma+1/2\}, \quad s \neq 1/2.$$

Here we used the fact that $(U - U_p) \in H_0^s(Q_1) = \tilde{H}^s(Q_1)$ for the above values of s. Estimate (3.14) for s = 1/2 then follows by interpolation between $H^0(Q_1)$ and $\tilde{H}^{s'}(Q_1)$ with $1/2 < s' < \min\{1, \gamma + 1/2\}$.

Remark 3.2 If $\gamma > 1/2$ in (3.8), then $U \in H_0^1(Q_1)$, and inequality (3.16) in the proof of Lemma 3.7 remains valid for s = 1, cf. [10, Theorem 6.1]. Therefore, in this case estimate (3.14) holds for any $s \in [0, 1]$.

Thus given the singular function u^e in (3.8), we have defined the function U vanishing on ∂Q_1 and satisfying (3.13). We have also found the polynomial $U_p(x) \in \mathcal{Q}_{2p+2}(Q_1)$ approximating U on Q_1 . Since $U_p = 0$ on ∂Q_1 and inequality (3.14) holds for the error of approximation $(U - U_p)$, the application of Lemma 3.6 with $\Omega_0 = Q_1 \supset K = \Gamma_j$, $s_0 = \min\{0, \gamma - 1/2\}$ and $\alpha = \gamma + 1/2$ gives the following result.

Theorem 3.1 Let u^e be given by (2.2) on the element Γ_j . Then there exists a sequence $u_p^e \in \mathcal{Q}_{2p+2}(\Gamma_j), \ p=2,3,\ldots$, such that

$$||u^e - u_p^e||_{\tilde{H}^s(\Gamma_i)} \le C \, p^{-2(\gamma - 1/2 - s)} \, |\log p|^{\beta}, \quad -1 \le s < \min\{0, \gamma - 1/2\},$$
 (3.19)

where $\gamma = \gamma_1^e > 0$ and $\beta = s_1^e \ge 0$ is an integer.

Remark 3.3 If $\gamma_1^e > 1/2$ in (2.2) then, due to Remark 3.2, estimate (3.19) holds for any $s \in [-1,0]$.

Using the result of Theorem 3.1 we now study polynomial approximations of the edge-vertex singularities u_2^{ev} . To this end, for a given edge e and vertex $v \in \bar{e}$, we consider an element $\Gamma_j \in A_{ev}$ such that $\bar{\Gamma}_j \cap e \neq \emptyset$ and $v \in \bar{\Gamma}_j$ simultaneously.

Theorem 3.2 Let u_2^{ev} be given by (2.5) on the element Γ_j . Then there exists a sequence $u_{2,p}^{ev} \in \mathcal{Q}_{3p+2}(\Gamma_j), \ p=2,3,\ldots$, such that

$$||u_2^{ev} - u_{2,p}^{ev}||_{\tilde{H}^{-1/2}(\Gamma_i)} \le C \, p^{-2\gamma} \, |\log p|^{\beta},\tag{3.20}$$

where $\gamma = \gamma_1^e > 0$ and $\beta = s_1^e \ge 0$ is an integer.

Proof. Assume that

$$u_2^{ev}(x_1, x_2) = x_2^{\gamma - 1} |\log x_2|^{\beta} \chi_2(x_2) \chi(x_1, x_2), \tag{3.21}$$

where $\gamma > 0$, $\beta \ge 0$ is integer, χ_2 is a C^{∞} cut-off function defined by (3.9), and the function χ extended by zero onto $\mathbb{R}^{2+} := \{(x_1, x_2); x_2 > 0\}$ lies in $H^m(\mathbb{R}^{2+})$ with $m > 2\gamma + 2$.

Let us denote $f(x_2) = x_2^{\gamma-1} |\log x_2|^{\beta} \chi_2(x_2)$, so that $u_2^{ev}(x_1, x_2) = f(x_2) \chi(x_1, x_2)$. The function f has the same form as in (3.8) (with $\chi_1(x_1) \equiv 1$). Therefore, repeating for the function f the arguments which led us to Theorem 3.1, we find a polynomial $f_p \in \mathcal{Q}_{2p+2}(\Gamma_j)$ such that

$$||f - f_p||_{\tilde{H}^{-1/2}(\Gamma_t)} \le C p^{-2\gamma} |\log p|^{\beta}.$$
 (3.22)

Moreover, since $f \in \tilde{H}^{-1/2}(\Gamma_j)$,

$$||f_p||_{\tilde{H}^{-1/2}(\Gamma_i)} \le C.$$
 (3.23)

The function χ (or its extension by zero) lies in $H^m(\Gamma_j)$ with $m > 2\gamma + 2 > 2$. Therefore, using Theorem 3.1 in [2], we find a polynomial $\chi_p \in \mathcal{Q}_p(\Gamma_j)$ satisfying

$$\|\chi - \chi_p\|_{H^s(\Gamma_i)} \le C \, p^{-(m-s)} \, \|\chi\|_{H^m(\Gamma_i)}, \quad 0 \le s \le m. \tag{3.24}$$

Now let us define $u_{2,p}^{ev}(x) := f_p(x)\chi_p(x) \in \mathcal{Q}_{3p+2}(\Gamma_j)$. Then recalling again that m > 2 we use Lemma 3.5 and inequalities (3.22)–(3.24) to obtain for a fixed $\varepsilon > 0$

$$\|u_{2}^{ev} - u_{2,p}^{ev}\|_{\tilde{H}^{-1/2}(\Gamma_{j})} \leq \|\chi(f - f_{p})\|_{\tilde{H}^{-1/2}(\Gamma_{j})} + \|f_{p}(\chi - \chi_{p})\|_{\tilde{H}^{-1/2}(\Gamma_{j})}$$

$$\leq C\|f - f_{p}\|_{\tilde{H}^{-1/2}(\Gamma_{j})} \|\chi\|_{H^{m}(\Gamma_{j})} + C\|f_{p}\|_{\tilde{H}^{-1/2}(\Gamma_{j})} \|\chi - \chi_{p}\|_{H^{2+\varepsilon}(\Gamma_{j})}$$

$$\leq C p^{-2\gamma} |\log p|^{\beta} + C p^{-(m-2-\varepsilon)}. \tag{3.25}$$

We choose ε in (3.25) small enough such that $0 < \varepsilon \le m - 2\gamma - 2$. Then $p^{-(m-2-\varepsilon)} \le p^{-2\gamma}$ and estimate (3.20) follows.

Remark 3.4 Polynomial approximations for the function u_2^{ev} given by (2.5) also satisfy the more general estimate

$$||u_2^{ev} - u_{2,p}^{ev}||_{\tilde{H}^s(\Gamma_j)} \le C \, p^{-2(\gamma - 1/2 - s)} \, |\log p|^{\beta}, \quad -1 \le s < \min\{0, \gamma - 1/2\}. \tag{3.26}$$

This fact is established by using the same arguments as in the proof of Theorem 3.2. We assume that the function χ in (3.21), extended by zero onto \mathbb{R}^{2+} , lies in $H^m(\mathbb{R}^{2+})$ with $m > 2\gamma + 3$. Then, instead of (3.25), we have for $-1 \le s < \min\{0, \gamma - 1/2\}$

$$||u_{2}^{ev} - u_{2,p}^{ev}||_{\tilde{H}^{s}(\Gamma_{j})} \leq C||f - f_{p}||_{\tilde{H}^{s}(\Gamma_{j})}||\chi||_{H^{m}(\Gamma_{j})} + C||f_{p}||_{\tilde{H}^{s}(\Gamma_{j})}||\chi - \chi_{p}||_{H^{2+\varepsilon}(\Gamma_{j})}$$

$$\leq C p^{-2(\gamma - 1/2 - s)} |\log p|^{\beta} + C p^{-(m - 2 - \varepsilon)} \leq C p^{-2(\gamma - 1/2 - s)} |\log p|^{\beta}.$$

Here we chose ε such that $0 < \varepsilon \le m - 2\gamma - 3$, since then the estimate $p^{-(m-2-\varepsilon)} \le p^{-2(\gamma-1/2-s)}$ holds for any $s \in [-1, \min\{0, \gamma - 1/2\}]$.

3.4 Approximation of edge-vertex singularities

Before analysing the approximation of a general edge-vertex singularity we study a model situation of an element which has an angle less than $\pi/4$ at the vertex, see Figure 2. The corresponding main result is given by Theorem 3.3 below. The general situation is then considered by using affine transformations and proving that such transformations essentially do not alter the singular behaviour of the edge-vertex singularity (in the sense that the convergence order of the p-approximation is not affected), see Theorem 3.4.

For the model situation let $Q = (0,1) \times (0,1)$, $T = \{(x_1,x_2) \in Q; x_2 < x_1\}$, and let $K \subset T$ be a parallelogram with vertices (0,0), (a,0), $(a\cos\varphi,a\sin\varphi)$, $(a(1+\cos\varphi),a\sin\varphi)$, where $0 < a < 1, 0 < \varphi < \pi/4$ (see Figure 2). We consider a component of the edge-vertex singularity terms u_1^{ev} over the square Q:

$$u(x_1, x_2) = x_1^{\lambda - \gamma} x_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2} \chi(r) \tilde{\chi}(\theta), \tag{3.27}$$

where $\lambda > -1/2$, $\gamma > 0$, $\beta_i \ge 0$ (i = 1, 2) are integers, and χ , $\tilde{\chi} \in C^{\infty}(\mathbb{R}^+)$ are cut-off functions satisfying

$$\chi(r) = 1$$
 for $0 \le r \le a/4$ and $\chi(r) = 0$ for $r \ge a/2$,

$$\tilde{\chi}(\theta) = 1$$
 for $0 \le \theta \le \varphi/3$ and $\tilde{\chi}(\theta) = 0$ for $\theta \ge \varphi/2$.

Here, (r, θ) denote the polar coordinates with origin at (0, 0).

Observe that $u \in H^s(K)$ for any $s \in [-1, s_0)$ with $s_0 = \min\{0, \lambda, \gamma - 1/2\} \in (-1/2, 0]$. Now we choose the domain Ω_0 (that appears in the general procedure of Section 3.2) to be the triangle defined before, $\Omega_0 = T \supset K$, and define the function U satisfying properties (3.3), (3.4). To this end, we introduce an auxiliary cut-off function $\tilde{\chi}_1 \in C^{\infty}(\mathbb{R}^+)$,

$$\tilde{\chi}_1(\theta) = 1 \text{ for } 0 \le \theta \le \varphi \text{ and } \tilde{\chi}_1(\theta) = 0 \text{ for } \theta \ge \pi/4,$$
 (3.28)

and a function U,

$$U(x) := \tilde{\chi}_1(\theta) \int_0^{x_2} u(x_1, \xi_2) d\xi_2, \quad x \in Q.$$
 (3.29)

Remark 3.5 Observe that U = 0 on ∂T and on $\left[\frac{a}{2}, 1\right] \times [0, 1]$. Moreover, due to (3.28), one has

$$\frac{\partial U(x)}{\partial x_2} = \frac{\partial}{\partial x_2} \left(\int_0^{x_2} u(x_1, \xi_2) d\xi_2 \right) = u(x), \quad x \in K.$$

In the following lemma we study polynomial approximations of U. This result is of central importance to apply the procedure from Section 3.2 which is used to prove Theorem 3.3 below.

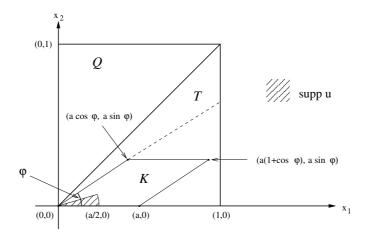


Figure 2: The parallelogram K and support of the function u in (3.27).

Lemma 3.8 There exists a sequence $U_p \in \mathcal{Q}_{p+3}(T)$, p = 2, 3, ..., such that $U_p = 0$ on ∂T , and for $0 \le s < \min\{1, \lambda + 1, \gamma + 1/2\}$

$$||U - U_p||_{\tilde{H}^s(T)} \le C \, p^{-2(\min\{\lambda + 1, \gamma + 1/2\} - s)} \, |\log p|^{\beta}, \tag{3.30}$$

where

$$\beta = \begin{cases} \beta_1 + \beta_2 + 1/2 & \text{if } \lambda = \gamma - 1/2, \\ \beta_1 + \beta_2 & \text{otherwise.} \end{cases}$$
 (3.31)

The proof of Lemma 3.8 has a structure similar to the proof of Theorem 7.1 in [10]. Let

$$\xi(x_1, x_2) := x_2(x_1 - x_2) = x_1 x_2 \frac{x_1 - x_2}{x_1} = x_1 x_2 (1 - \tan \theta), \tag{3.32}$$

and

$$U_0(x_1, x_2) := \frac{U(x_1, x_2)}{\xi(x_1, x_2)} = \frac{\Phi(\theta)}{x_1 x_2} \int_0^{x_2} u(x_1, \xi_2) d\xi_2, \tag{3.33}$$

where $\Phi(\theta) = \frac{\tilde{\chi}_1(\theta)}{1-\tan\theta}$. Note that $\Phi \in C^{\infty}(0,\pi/2)$, $\Phi(0) = 1$, and $\Phi(\theta) = 0$ for $\theta \ge \pi/4$, because the function $\tilde{\chi}_1 \in C^{\infty}(\mathbb{R}^+)$ satisfies (3.28). Introducing a cut-off function ω such that

$$\omega \in C^{\infty}(\mathbf{R}), \quad \omega(z) = 0 \quad \text{for} \quad z \le 1, \quad \omega(z) = 1 \quad \text{for} \quad z \ge 2,$$
 (3.34)

we define for a small $\Delta \in (0,1)$

$$\omega^{\Delta}(x_2) = \omega\left(\frac{x_2}{\Delta}\right), \quad \tilde{\omega}^{\Delta}(x_2) = 1 - \omega^{\Delta}(x_2), \quad x_2 \ge 0.$$
 (3.35)

Then we split U_0 into a smooth function v_0 and a function w_0 with small support:

$$U_0(x_1, x_2) = \frac{U(x_1, x_2)}{\xi(x_1, x_2)} = U_0(x_1, x_2)\omega^{\Delta}(x_2) + U_0(x_1, x_2)\tilde{\omega}^{\Delta}(x_2)$$

=: $v_0(x_1, x_2) + w_0(x_1, x_2)$. (3.36)

In order to approximate the smooth part v_0 in (3.36), we will need the following auxiliary result whose proof is given in the appendix (Section 4.2).

Lemma 3.9 For any integers $k, l \ge 0$ there exists a positive constant C(k + l) independent of Δ such that for $(x_1, x_2) \in Q$

$$\left| \frac{\partial^{k+l} v_0}{\partial x_1^k \partial x_2^l} \right| \le C(k+l) \begin{cases} 0 & \text{for } x_2 < \Delta \text{ or } x_2 > x_1, \\ x_1^{\lambda - \gamma - 1 - k} x_2^{\gamma - 1 - l} |\log \Delta|^{\beta_1 + \beta_2} & \text{otherwise.} \end{cases}$$
(3.37)

Since v_0 satisfies (3.37), the approximation result for this function immediately follows from [10] (see the proof of Theorem 7.1 and Remark 7.1 therein):

Lemma 3.10 Let $\Delta = p^{-2}$. If v_0 satisfies (3.37), then there exists a sequence $v_p \in \mathcal{Q}_{p+2}(Q)$, $p = 2, 3, \ldots$, such that $v_p = 0$ on the lines $x_2 = 0$ and $x_1 = x_2$, and for any $0 \le s \le 1$

$$\|\xi v_0 - v_p\|_{H^s(T)} \le C p^{-2(\min\{\lambda + 1, \gamma + 1/2\} - s)} |\log p|^{\beta_1 + \beta_2}, \tag{3.38}$$

where $T = \{(x_1, x_2); 0 < x_1 < 1, 0 < x_2 < x_1\}$, and the constant C > 0 is independent of p.

The function w_0 in (3.36) has small support,

$$\operatorname{supp} w_0 \subset \bar{R}_{\Delta} = \left\{ (x_1, x_2) \in \bar{T}; \ x_1 \le \frac{a}{2}, \ x_2 \le 2\Delta \right\}.$$

We approximate the function ξw_0 by zero and study the error of this approximation in the norm of the space $H^s(T)$.

Lemma 3.11 Let $\Delta = p^{-2}$. Then for $0 \le s < \min\{1, \lambda + 1, \gamma + 1/2\}$

$$\|\xi w_0\|_{H^s(T)} \le C p^{-2(\min\{\lambda+1,\gamma+1/2\}-s)} |\log p|^{\sigma},$$
 (3.39)

where $\sigma = \beta_1 + \beta_2$ if $\lambda < \gamma - 1/2$, $\sigma = \beta_1 + \beta_2 + 1/2$ if $\lambda = \gamma - 1/2$, $\sigma = \beta_2$ otherwise, and C > 0 is independent of p.

The proof of this lemma is given in the appendix (Section 4.2).

Remark 3.6 If $\lambda > 0$ and $\gamma > 1/2$ in (3.27) (i.e., $\min \{2\lambda - 1, 2\gamma - 2\} > -1$), then $U \in H_0^1(T)$, and by using the same arguments as in the proof of Lemma 3.11 it is easy to show that

$$\left| \frac{\partial (\xi w_0)}{\partial x_i} \right| \le C x_1^{\lambda - \gamma} x_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2}, \quad i = 1, 2, \quad x \in R_{\Delta},$$

and

$$\|\xi w_0\|_{H^1(T)} \le C\Delta^{\min\{\lambda,\gamma-1/2\}} |\log \Delta|^{\sigma}.$$

Thus, in this case estimate (3.39) holds for any $s \in [0,1]$.

Proof of Lemma 3.8. Let us consider the function $\hat{U}(x) = (1 - x_1)^{-1}U(x)$ for $x \in Q$. Then analogously to (3.36) we define functions v_0 and w_0 such that

$$\hat{U}_0(x) = \hat{U}(x)/\xi(x) = \hat{U}_0(x)\omega^{\Delta}(x_2) + \hat{U}_0(x)\tilde{\omega}^{\Delta}(x_2) =: v_0(x) + w_0(x), \tag{3.40}$$

where ξ , ω^{Δ} , and $\tilde{\omega}^{\Delta}$ are introduced in (3.32) and (3.35).

Recalling Remark 3.5 we conclude that $\hat{U}=0$ on ∂T and in the rectangle $[\frac{a}{2},1]\times[0,1]$. Since the factor $(1-x_1)^{-1}$ does not alter the character of singular behaviour of U, the function v_0 satisfies (3.37) and Lemmas 3.10, 3.11 remain valid. The application of Lemma 3.10 gives a polynomial $v_p \in \mathcal{Q}_{p+2}(Q)$ vanishing on the lines $x_2=0$ and $x_1=x_2$. Then using (3.38), (3.39), and decomposition (3.40) we obtain

$$\|\hat{U} - v_p\|_{H^s(T)} \le \|\xi v_0 - v_p\|_{H^s(T)} + \|\xi w_0\|_{H^s(T)}$$

$$\le Cp^{-2(\min\{\lambda+1,\gamma+1/2\}-s)} |\log p|^{\beta}, \quad 0 \le s < \min\{1, \lambda+1, \gamma+1/2\}, \quad (3.41)$$

where β is defined by (3.31). Let us define $U_p(x) := (1 - x_1) v_p(x)$. Then $U_p \in \mathcal{Q}_{p+3}(T)$, $U_p = 0$ on ∂T , and estimate (3.41) yields

$$||U - U_p||_{H^s(T)} \le C ||\hat{U} - v_p||_{H^s(T)} \le C p^{-2(\min\{\lambda + 1, \gamma + 1/2\} - s)} |\log p|^{\beta}.$$
(3.42)

Since $U = U_p = 0$ on ∂T , $(U - U_p) \in H_0^s(T) = \tilde{H}^s(T)$ for any $s \in [0, \min\{1, \lambda + 1, \gamma + \frac{1}{2}\}) \setminus \{\frac{1}{2}\}$, and (3.42) immediately leads to (3.30) for these values of s. For $s = \frac{1}{2}$, estimate (3.30) then follows by interpolation between $H^0(T)$ and $\tilde{H}^{s'}(T)$ with $\frac{1}{2} < s' < \min\{1, \lambda + 1, \gamma + \frac{1}{2}\}$.

Thus we conclude that the function U defined by (3.29) and its polynomial approximation U_p satisfy all assumptions of Lemma 3.6 with $\Omega_0 = T \supset K$, $s_0 = \min\{0, \lambda, \gamma - 1/2\}$, $\alpha = \min\{\lambda + 1, \gamma + 1/2\}$, and error estimate (3.5) being provided by Lemma 3.8. The application of Lemma 3.6 gives the following result.

Theorem 3.3 Let u be given by (3.27) with $\lambda > -1/2$, $\gamma > 0$, and integers $\beta_i \geq 0$ (i = 1, 2). Then there exists a sequence $u_p \in \mathcal{Q}_{p+3}(K)$, $p = 2, 3, \ldots$, such that

$$||u - u_p||_{\tilde{H}^s(K)} \le C p^{-2(\min\{\lambda, \gamma - 1/2\} - s)} |\log p|^{\beta}, \quad -1 \le s < \min\{0, \lambda, \gamma - 1/2\},$$
 (3.43)

where β is defined by (3.31), and $K \subset T$ is a parallelogram with vertices (0,0), $(a\cos\varphi, a\sin\varphi)$, (a,0), $(a(1+\cos\varphi), a\sin\varphi)$ for some 0 < a < 1 and $0 < \varphi < \pi/4$.

Remark 3.7 If $\lambda > 0$ and $\gamma > 1/2$ in (3.27), then due to the statement in Remark 3.6, estimate (3.30) holds for any $s \in [0,1]$. Therefore, in this case estimate (3.43) is true for any $s \in [-1,0]$.

Remark 3.8 Note that all the results above for edge-vertex singularities u_1^{ev} remain valid if, instead of (3.27), the function u is defined as $u(x_1, x_2) = x_1^{\lambda - \gamma} x_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2} f(r, \theta)$, where $f(r, \theta)$ is a sufficiently smooth function vanishing for $r \geq \frac{\alpha}{2}$ and $\theta \geq \frac{\varphi}{2}$.

Now we consider a general element and prove an approximation result for edge-vertex singularities by applying an affine transformation and using Theorem 3.3. For a given edge e and a vertex $v \in \bar{e}$ let Γ_j be an element of A_{ev} such that $\bar{\Gamma}_j \cap e \neq \emptyset$ and $v \in \bar{\Gamma}_j$. We obtain the following main result on the approximation of edge-vertex singularities on a general element (touching the respective edge and vertex).

Theorem 3.4 Let u_1^{ev} be given by (2.4) on Γ_j . Then there exists a sequence $u_{1,p}^{ev} \in \mathcal{Q}_{p+3}(\Gamma_j)$, $p = 2, 3, \ldots$, such that

$$||u_1^{ev} - u_{1,p}^{ev}||_{\tilde{H}^s(\Gamma_i)} \le C p^{-2(\min\{\lambda, \gamma - 1/2\} - s)} |\log p|^{\beta}, \quad -1 \le s < \min\{0, \lambda, \gamma - 1/2\}, \quad (3.44)$$

where
$$\lambda = \lambda_1^v > -1/2$$
, $\gamma = \gamma_1^e > 0$, $\beta = q_1^v + s_1^e + 1/2$ if $\lambda_1^v = \gamma_1^e - 1/2$, and $\beta = q_1^v + s_1^e$ otherwise.

Proof. Without loss of generality, we assume that

$$u_1^{ev}(x_{e1}, x_{e2}) = x_{e1}^{\lambda - \gamma} x_{e2}^{\gamma - 1} |\log x_{e1}|^{\beta_1} |\log x_{e2}|^{\beta_2} \chi^v(r_v) \chi^{ev}(\theta_v), \tag{3.45}$$

and Γ_j is a parallelogram with vertices (0,0), (b,0), $(b\cos\psi,b\sin\psi)$, $(b(1+\cos\psi),b\sin\psi)$, where b>0 is the length of each side of Γ_j , $\psi\in(0,\pi)$ is the inner angle of Γ_j at the vertex v=(0,0). Let K be the parallelogram considered in Theorem 3.3 (see Figure 2). Then Γ_j is the image of K under the linear invertible mapping M given by

$$M: \begin{cases} x_{e1} = \frac{b}{a} \left(x_1 + \frac{\cos \psi - \cos \varphi}{\sin \varphi} x_2 \right), \\ x_{e2} = \frac{b \sin \psi}{a \sin \varphi} x_2. \end{cases}$$
(3.46)

If f is a function defined on Γ_j , then we will denote by $\tilde{f} = f \circ M$ the corresponding function defined on K. We may assume that the cut-off functions χ^v , χ^{ev} in (3.45) are such that $\sup (\chi^v \chi^{ev}) \subset [0,1)^2$, and

$$\mathrm{supp}\ (\tilde{\chi}^v\tilde{\chi}^{ev})\subset S=\left\{(r,\theta);\ 0\leq r\leq \tfrac{a}{2},\ 0\leq \theta\leq \tfrac{\varphi}{2}\right\}.$$

We also note that

$$x_{e1} = \frac{b}{a} \left(x_1 + \frac{\cos \psi - \cos \varphi}{\sin \varphi} x_2 \right) = \frac{b \left(\sin \varphi + (\cos \psi - \cos \varphi) \tan \theta \right)}{a \sin \varphi} x_1, \tag{3.47}$$

and for $\theta \in [0, \varphi/2]$ one has

$$\begin{split} \sin \varphi + (\cos \psi - \cos \varphi) \tan \theta & \geq & \min \left\{ \sin \varphi, \, \sin \varphi + (\cos \psi - \cos \varphi) \tan \frac{\varphi}{2} \right\} \\ & = & \min \left\{ \sin \varphi, \, \sin \varphi + (\cos \psi + 1) \tan \frac{\varphi}{2} - (1 + \cos \varphi) \tan \frac{\varphi}{2} \right\} \\ & = & \min \left\{ \sin \varphi, \, (\cos \psi + 1) \tan \frac{\varphi}{2} \right\} > 0. \end{split}$$

Hence we deduce from (3.45)–(3.47)

$$\tilde{u}_1^{ev}(x_1, x_2) = x_1^{\lambda - \gamma} x_2^{\gamma - 1} \sum_{k=0}^{\beta_1} \sum_{l=0}^{\beta_2} |\log x_1|^k |\log x_2|^l f_{k,l}(\theta) (\tilde{\chi}^v \tilde{\chi}^{ev})(r, \theta),$$

where $f_{k,l}(\theta)$ are smooth functions on S.

We see that each component of \tilde{u}_1^{ev} has the same form as the function u in (3.27) multiplied by a smooth function $F(r,\theta)$. Therefore, applying Theorem 3.3 (see also Remark 3.8) we find a polynomial approximation $\tilde{u}_{1,p}^{ev}$ for the function \tilde{u}_1^{ev} on K. Then the polynomial $u_{1,p}^{ev} = \tilde{u}_{1,p}^{ev} \circ M^{-1}$ satisfies the conditions of the theorem.

3.5 Approximation of vertex singularities

In this section we analyse the approximation of vertex singularities. As before for edge-vertex singularities, we first study a model situation on an element with restricted angle condition (the corresponding result is given by Theorem 3.5). This theorem is then used to prove the analogous result on general elements (Theorem 3.6).

For the model situation let $\kappa > 1$ and denote $S_{\kappa} = \{x \in Q; \ \kappa^{-1}x_1 < x_2 < \kappa x_1\}$. Let K be a parallelogram such that $K \subset Q$, (0,0) is a vertex of K, the measure of the inner angle of K at this vertex is equal to $\varphi \in (0, \frac{\pi}{2})$, the length of each side of K is equal to $a \in (0,1)$, and K is symmetric with respect to the line $x_1 = x_2$ (see Figure 3). Then

$$K \subset S_{\kappa_0}$$
 with $\kappa_0 = \tan\left(\frac{\pi}{4} + \frac{\varphi}{2}\right)$.

We consider a component of the vertex singularity terms over the square Q:

$$u(r,\theta) = r^{\lambda-1} |\log r|^{\beta} \chi(r) w(\theta), \tag{3.48}$$

where (r, θ) denote local polar coordinates with origin at (0, 0), $\lambda > -1/2$, $\beta \ge 0$ is an integer, $w(\theta)$ is sufficiently smooth, and χ is a C^{∞} cut-off function satisfying

$$\chi(r) = 1 \text{ for } 0 \le r \le \delta/2 \text{ and } \chi(r) = 0 \text{ for } r \ge \delta.$$
 (3.49)

Here, $\delta \in (0,1)$ is assumed to be small enough. Observing that $u \in \tilde{H}^s(K)$ for any $s \in [-1, s_0)$ with $s_0 = \min\{0, \lambda\} \in (-1/2, 0]$, we study polynomial approximations for u.

Assume that $0 < \delta < \kappa_0^{-1}$ and choose κ such that

$$1 < \kappa_0 < \kappa < \delta^{-1}. \tag{3.50}$$

We introduce a C^{∞} cut-off function $\tilde{\chi}$ satisfying

$$\tilde{\chi}(\theta) = 1 \quad \text{for } \arctan \kappa_0^{-1} \le \theta \le \arctan \kappa_0,$$

$$\tilde{\chi}(\theta) = 0 \quad \text{for } \theta \le \arctan \kappa^{-1} \text{ and } \theta \ge \arctan \kappa.$$
(3.51)

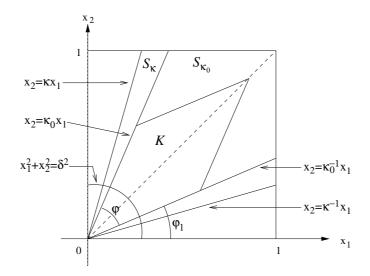


Figure 3: The parallelogram K and the domains S_{κ_0} , S_{κ} .

Then we define

$$U(x) := \tilde{\chi}(\theta) \int_{0}^{x_2} u(r(x_1, \xi_2), \theta(x_1, \xi_2)) d\xi_2, \quad x \in Q.$$
 (3.52)

Remark 3.9 Observe that U = 0 in $[\delta, 1] \times [0, 1]$ because of (3.49). Moreover, due to (3.50) and (3.51), U = 0 on ∂S_{κ} and in neighbourhoods of the lines $x_i = 1$ (i = 1, 2). We also note that for any $x \in K$ there holds

$$\frac{\partial U(x)}{\partial x_2} = \frac{\partial}{\partial x_2} \left(\int_0^{x_2} u(r(x_1, \xi_2), \theta(x_1, \xi_2)) d\xi_2 \right) = u(r(x), \theta(x)).$$

In the following lemma we study polynomial approximations of U. As for the edge-vertex singularities, this result is of central importance to apply the procedure from Section 3.2 which is used to prove Theorem 3.5 below.

Lemma 3.12 There exists a sequence $U_p \in \mathcal{Q}_{p+3}(S_{\kappa})$, p = 2, 3, ..., such that $U_p = 0$ on ∂S_{κ} and for $0 \le s < \min\{1, \lambda + 1\}$

$$||U - U_p||_{\tilde{H}^s(S_\kappa)} \le C p^{-2(\lambda + 1 - s)} |\log p|^{\beta}.$$
 (3.53)

For the proof of Lemma 3.12 we use the approach applied first in [1] and developed later in [10] (see, in particular, Theorem 5.1 in [1] and Theorem 8.1 in [10]). Let

$$\xi(x_1, x_2) = (x_1 - \kappa x_2)(\kappa x_1 - x_2) = r^2 \Phi_1(\theta)$$

and

$$U_0(x_1, x_2) = \frac{U(x_1, x_2)}{\xi(x_1, x_2)} = r^{-2} \Phi_2(\theta) \int_0^{x_2} u(r(x_1, \xi_2), \theta(x_1, \xi_2)) d\xi_2,$$

where $\Phi_2(\theta) = \tilde{\chi}(\theta)/\Phi_1(\theta)$ is a smooth function vanishing for $\theta \leq \arctan \kappa^{-1}$ and for $\theta \geq \arctan \kappa$. Then we introduce a cut-off function ω by (3.34) and decompose U_0 as

$$U_0(x_1, x_2) = \frac{U(x_1, x_2)}{\xi(x_1, x_2)} = U_0(x_1, x_2)\omega^{\Delta}(r) + U_0(x_1, x_2)\tilde{\omega}^{\Delta}(r)$$

$$=: v_0(x_1, x_2) + w_0(x_1, x_2), \tag{3.54}$$

where ω^{Δ} and $\tilde{\omega}^{\Delta}$ were defined in (3.35) for a small $\Delta \in (0,1)$.

Thus we have a smooth function v_0 vanishing for $0 \le r \le \Delta$ and a function w_0 with small support, supp $w_0 \subset \bar{K}_{\Delta} = \{x \in \bar{S}_{\kappa}; 0 \le r \le 2\Delta\}$. For the approximation of v_0 we will need the following lemma. Its proof is given in the appendix (Section 4.3).

Lemma 3.13 Let k and l be non-negative integers. Then there exists a constant C(k+l) independent of Δ such that for $(x_1, x_2) \in Q$ and for i = 1, 2

$$\left| \frac{\partial^{k+l} v_0}{\partial x_1^k \partial x_2^l} \right| \le C(k+l) \begin{cases} 0 & \text{for } 0 < r < \Delta, \\ x_i^{\lambda - 2 - k - l} |\log \Delta|^{\beta} & \text{otherwise.} \end{cases}$$
 (3.55)

Let us now assume that v_0 satisfies (3.55) and not necessarily has the explicit form considered above. The approximation of such functions by polynomials was investigated in [1] when proving Theorem 5.1 therein, and was also studied in [10, Theorem 8.1]. The estimate for the error of this approximation in the norm of $H^1(S_{\kappa})$ immediately follows from [1], while [10] gives also the estimate in the L_2 -norm and then, by interpolation, in the norm of $H^s(S_{\kappa})$ with $0 \le s \le 1$. Thus the following statement holds.

Lemma 3.14 Let $\Delta = p^{-2}$. If v_0 satisfies (3.55), then there exists a sequence $v_p \in \mathcal{Q}_{p+2}(Q)$, $p = 2, 3, \ldots$, such that $v_p = 0$ on the lines $x_1 = \kappa x_2$ and $x_2 = \kappa x_1$, and for any $0 \le s \le 1$

$$\|\xi v_0 - v_p\|_{H^s(S_\kappa)} \le C p^{-2(\lambda + 1 - s)} |\log p|^{\beta}.$$
 (3.56)

Recalling that supp $w_0 \subset \bar{K}_{\Delta} = \{x \in \bar{S}_{\kappa}; 0 \leq r \leq 2\Delta\}$ (see (3.54)) we approximate the function ξw_0 by zero.

Lemma 3.15 Let $\Delta = p^{-2}$. Then for $0 \le s < \min\{1, \lambda + 1\}$

$$\|\xi w_0\|_{H^s(S_\kappa)} \le C p^{-2(\lambda+1-s)} |\log p|^{\beta}.$$
 (3.57)

A proof of Lemma 3.15 is given in the appendix.

Remark 3.10 If $\lambda > 0$ in (3.48), then $U \in H_0^1(S_{\kappa})$, and arguing as in the proof of Lemma 3.15 one can show that

$$\left| \frac{\partial (\xi w_0)}{\partial x_i} \right| \le C r^{\lambda - 1} |\log r|^{\beta}, \quad i = 1, 2, \quad x \in K_{\Delta},$$

and

$$\|\xi w_0\|_{H^1(S_{\kappa})} \le C\Delta^{\lambda} |\log \Delta|^{\beta}.$$

Therefore, in this case estimate (3.57) holds for any $s \in [0,1]$.

Now we can prove the above formulated result on the approximation of the function U on S_{κ} .

Proof of Lemma 3.12. Considering the function $\hat{U}(x) := (1 - x_1)^{-1}(1 - x_2)^{-1}U(x)$ for $x \in Q$ and recalling Remark 3.9 we note that $\hat{U} = 0$ on ∂S_{κ} and in neighbourhoods of the lines $x_i = 1$ (i = 1, 2). Then the proof repeats the same steps as the ones in the proof of Lemma 3.8:

i) Analogously to (3.54) we define v_0 and w_0 such that

$$\hat{U}_0(x) = \hat{U}(x)/\xi(x) = \hat{U}_0(x)\omega^{\Delta}(r) + \hat{U}_0(x)\tilde{\omega}^{\Delta}(r) =: v_0(x) + w_0(x). \tag{3.58}$$

ii) Since the factor $(1-x_1)^{-1}(1-x_2)^{-1}$ does not alter the character of the singular behaviour of U, the function v_0 satisfies (3.55), and Lemmas 3.14, 3.15 are valid. The application of Lemma 3.14 gives a polynomial $v_p \in \mathcal{Q}_{p+2}(Q)$ vanishing on the lines $x_1 = \kappa x_2$ and $x_2 = \kappa x_1$. Then $U_p(x) = (1-x_1)(1-x_2)v_p(x) \in \mathcal{Q}_{p+3}(Q)$, $U_p = 0$ on ∂S_{κ} , and using (3.56), (3.57), (3.58) we prove the estimate

$$||U - U_p||_{H^s(S_\kappa)} \le Cp^{-2(\lambda + 1 - s)} |\log p|^{\beta}, \qquad 0 \le s < \min\{1, \lambda + 1\}.$$
 (3.59)

iii) Since $U=U_p=0$ on ∂S_{κ} , estimate (3.59) leads to (3.53) for any $s \in [0, \min\{1, \lambda+1\}) \setminus \{\frac{1}{2}\}$, because $(U-U_p) \in H_0^s(S_{\kappa}) = \tilde{H}^s(S_{\kappa})$ for these values of s. For $s = \frac{1}{2}$ estimate (3.53) then follows by interpolation between $H^0(S_{\kappa})$ and $\tilde{H}^{s'}(S_{\kappa})$ with $\frac{1}{2} < s' < \min\{1, \lambda+1\}$.

We use the result of Lemma 3.12 to estimate the approximation error for the typical vertex singularity u given by (3.48).

Theorem 3.5 Let u be given by (3.48) with $\lambda > -1/2$ and integer $\beta \geq 0$. Then there exists a sequence $u_p \in \mathcal{Q}_{p+3}(K), \ p=2,3,\ldots$, such that

$$||u - u_p||_{\tilde{H}^s(K)} \le C p^{-2(\lambda - s)} |\log p|^{\beta}, \qquad -1 \le s < \min\{0, \lambda\},$$
 (3.60)

where K is the parallelogram shown in Figure 3.

Proof. Let the function U be defined by (3.52), and let U_p be its polynomial approximation given by Lemma 3.12. Since $U = U_p = 0$ on ∂S_{κ} , $\frac{\partial U(x)}{\partial x_2} = u(x)$ for $x \in K \subset S_{\kappa}$ (see Remark 3.9), and inequality (3.53) holds, the desired statement follows by application of Lemma 3.6 with $\Omega_0 = S_{\kappa}$, $s_0 = \min\{0, \lambda\}$, and $\alpha = \lambda + 1$.

Remark 3.11 If $\lambda > 0$ in (3.48) then, due to Remark 3.10, inequalities (3.56), (3.57), and hence (3.53) are satisfied for $0 \le s \le 1$. Therefore, in this case estimate (3.60) holds for any $s \in [-1,0]$.

Remark 3.12 Analogously to Remark 3.8, the results of Lemma 3.12 and Theorem 3.5 remain valid if, instead of (3.48), the function u has the form $u(r,\theta) = r^{\lambda-1} |\log r|^{\beta} f(r,\theta)$, where $f(r,\theta)$ is sufficiently smooth and vanishes for $r \geq \delta$.

Now, using Theorem 3.5, we prove an approximation result for vertex singularities on a general element attaching the vertex. For a given vertex v of Γ let Γ_j be an element with $v \in \bar{\Gamma}_j$. We then have the following result.

Theorem 3.6 Let u^v be given by (2.3) on Γ_j . Then there exists a sequence $u_p^v \in \mathcal{Q}_{p+3}(\Gamma_j)$, $p = 2, 3, \ldots$, such that

$$||u^v - u_p^v||_{\tilde{H}^s(\Gamma_i)} \le C p^{-2(\lambda - s)} |\log p|^{\beta}, \quad -1 \le s < \min\{0, \lambda\},$$

where $\lambda = \lambda_1^v > -1/2$ and $\beta = q_1^v \geq 0$ is integer.

Proof. Without loss of generality we assume that

$$u^{v}(r_{v}, \theta_{v}) = r_{v}^{\lambda - 1} |\log r_{v}|^{\beta} \chi^{v}(r_{v}) w^{v}(\theta_{v})$$
(3.61)

and that Γ_j is the parallelogram shown in Figure 4 with all sides having the length b > 0. The interior angle at the vertex v = (0,0) is $\psi = \psi_2 - \psi_1 \in (0,\pi)$. Note that $\psi_1 \in [0,\pi)$ is permitted (thus an edge of the element may coincide with part of the boundary of Γ).

If K is the parallelogram considered in Theorem 3.5 (see Figure 3), then Γ_j is the image of K under the linear invertible mapping M given by

$$M: \begin{cases} x_{e1} = A_1 x_1 + B_1 x_2, \\ x_{e2} = A_2 x_1 + B_2 x_2, \end{cases}$$
(3.62)

where

$$A_{1} = \frac{b\left(\cos\psi_{1}\cos\varphi_{1} - \cos\psi_{2}\sin\varphi_{1}\right)}{a\cos2\varphi_{1}}, \qquad B_{1} = \frac{b\left(\cos\psi_{2}\cos\varphi_{1} - \cos\psi_{1}\sin\varphi_{1}\right)}{a\cos2\varphi_{1}},$$

$$A_{2} = \frac{b\left(\sin\psi_{1}\cos\varphi_{1} - \sin\psi_{2}\sin\varphi_{1}\right)}{a\cos2\varphi_{1}}, \qquad B_{2} = \frac{b\left(\sin\psi_{2}\cos\varphi_{1} - \sin\psi_{1}\sin\varphi_{1}\right)}{a\cos2\varphi_{1}}$$

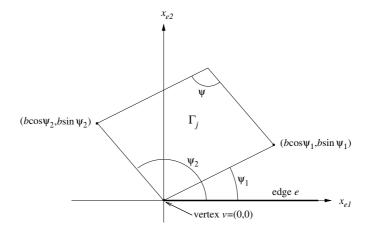


Figure 4: The element Γ_j at the vertex v.

with $\varphi_1 = \frac{\pi}{4} - \frac{\varphi}{2}$. Hence

$$r_v^2 = x_{e1}^2 + x_{e2}^2 = (A_1^2 + A_2^2)x_1^2 + (B_1^2 + B_2^2)x_2^2 + 2(A_1B_1 + A_2B_2)x_1x_2,$$

and recalling that $\psi_2 - \psi_1 = \psi$, $2\varphi_1 = \frac{\pi}{2} - \varphi$, we obtain by simple calculations

$$r_v^2 = \frac{b^2}{a^2 \sin^2 \varphi} \Big((1 - \cos \psi \cos \varphi)(x_1^2 + x_2^2) + 2(\cos \psi - \cos \varphi)x_1x_2 \Big)$$
$$= \frac{b^2}{a^2 \sin^2 \varphi} \Big(1 - \cos \psi \cos \varphi + (\cos \psi - \cos \varphi)\sin 2\theta \Big) r^2. \tag{3.63}$$

Note that for any $\theta \in [0, 2\pi)$ one has

$$1 - \cos \psi \cos \varphi + (\cos \psi - \cos \varphi) \sin 2\theta$$

$$\geq \min \{ (1 - \cos \psi)(1 + \cos \varphi), (1 + \cos \psi)(1 - \cos \varphi) \} > 0.$$
(3.64)

Now for any function f defined on Γ_j we denote by $\tilde{f} = f \circ M$ the corresponding function defined on K. We may assume that the cut-off function χ^v in (3.61) is such that supp $\chi^v \subset [0,1)$, and supp $\tilde{\chi}^v \subset S_1 = \{(r,\theta); \ 0 \le r \le \delta, \ 0 \le \theta < 2\pi\}$. Therefore, we deduce from (3.61)–(3.64) that

$$\tilde{u}^{v}(r,\theta) = r^{\lambda-1} \sum_{k=0}^{\beta} |\log r|^{k} f_{k}(r,\theta),$$

where $f_k(r, \theta)$ are smooth functions vanishing for $r \geq \delta$.

We see that the function \tilde{u}^v has the same form as given in Remark 3.12. Applying Theorem 3.5 to this function, we find a polynomial approximation \tilde{u}^v_p on K whose transform $u^v_p = \tilde{u}^v_p \circ M^{-1}$ satisfies the conditions of the theorem.

3.6 The general approximation result

Collecting the results of the previous sections, we are now able to estimate the error of approximation of the function u given by (2.1)–(2.6).

Theorem 3.7 Let the function u be given by (2.1)–(2.6) on Γ . Also, let $v_0 \in V$, $e_0 \in E(v_0)$ be such that $\min\{\lambda_1^{v_0} + 1/2, \gamma_1^{e_0}\} = \min_{v \in V, e \in E(v)} \min\{\lambda_1^v + 1/2, \gamma_1^e\}$, with λ_1^v and γ_1^e being as in (2.2)–(2.5). Then, for every $p = 2, 3, \ldots$, there exists a function $u_p \in V^p$ such that

$$||u - u_p||_{\tilde{H}^s(\Gamma)} \le C \max \left\{ p^{-k}, \, p^{-2(\min\{\lambda_1^{v_0}, \gamma_1^{e_0} - 1/2\} - s)} \, |\log p|^{\beta} \right\}$$
 (3.65)

for $-1 \le s < \min\{0, \lambda_1^{v_0}, \gamma_1^{e_0} - 1/2\}$, and β is defined as in (3.31) (in terms of $q_1^{v_0}$ and $s_1^{e_0}$).

Proof. We use Theorem 3.1, Theorem 3.2 together with Remark 3.4, Theorems 3.4 and 3.6 to find piecewise polynomials u_p^e , $u_{2,p}^{ev}$, $u_{1,p}^{ev}$, and u_p^v defined on A_e , A_{ev} , A_{ev} , and A_v , respectively. Extending u_p^e , $u_{2,p}^{ev}$, $u_{1,p}^{ev}$ and u_p^v by zero onto the remaining parts of Γ , we see that $\|u^e - u_p^e\|_{\tilde{H}^s(\Gamma)}$, $\|u_2^{ev} - u_{2,p}^{ev}\|_{\tilde{H}^s(\Gamma)}$, $\|u_1^{ev} - u_{1,p}^{ev}\|_{\tilde{H}^s(\Gamma)}$ and $\|u^v - u_p^v\|_{\tilde{H}^s(\Gamma)}$ are bounded as in (3.19), (3.26), (3.44) and (3.60), respectively. For the regular part u_{reg} of u in (2.1) we use a standard L_2 approximation result giving a piecewise polynomial $u_{\text{reg},p}$ which satisfies

$$||u_{\text{reg}} - u_{\text{reg},p}||_{\tilde{H}^s(\Gamma)} \le ||u_{\text{reg}} - u_{\text{reg},p}||_{L_2(\Gamma)} \le C p^{-k} ||u_{\text{reg}}||_{H^k(\Gamma)}, \quad -1 \le s \le 0.$$

Making use of the regularity as given by the parameters in (2.2)–(2.6), applying the triangle inequality, and combining all the estimates, we obtain (3.65).

Remark 3.13 In the proof of Theorem 3.7 we used standard L_2 approximation and the trivial inclusion $L_2(\Gamma) \subset \tilde{H}^s(\Gamma)$ ($-1 \leq s < 0$) to estimate the approximation error for the regular part of u. This individual estimate is not optimal but does not influence the optimality of the combined estimate when considering enough singularity terms to obtain a sufficiently high regularity for u_{reg} . We do not know of any technique to directly estimate approximation errors in negative order Sobolev norms, and the general technique of directional antiderivatives presented in §3.2 does not work for functions whose regularity is known only in Sobolev spaces.

4 Appendix

4.1 Edge singularities

We proof a technical result which is used in Section 3.3.

Lemma 4.1 Let $\gamma > 0$, $\beta \geq 0$ an integer and let the function χ_2 be defined by (3.9). Then

$$\int_{0}^{x_{2}} \xi_{2}^{\gamma-1} |\log \xi_{2}|^{\beta} \chi_{2}(\xi_{2}) d\xi_{2}$$

$$= \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) x_{2}^{\gamma} |\log x_{2}|^{k} \chi_{2}(x_{2}) - \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) \int_{0}^{x_{2}} \xi_{2}^{\gamma} |\log \xi_{2}|^{k} \chi_{2}'(\xi_{2}) d\xi_{2}$$

with $C_k(\gamma, \beta) = \frac{\beta!}{\gamma^{\beta-k+1}k!}$.

Proof. We define

$$J = \int_{0}^{x_2} \xi_2^{\gamma - 1} |\log \xi_2|^{\beta} \chi_2(\xi_2) d\xi_2$$

and perform integration by parts.

First let us assume that $x_2 \in (0,1)$. Then for any $\xi_2 \in (0,x_2)$ one has $|\log \xi_2| = -\log \xi_2$. Hence

$$J = (-1)^{\beta} \int_{0}^{x_{2}} \xi_{2}^{\gamma-1} (\log \xi_{2})^{\beta} \chi_{2}(\xi_{2}) d\xi_{2}$$

$$= \begin{vmatrix} \bar{u} = \chi_{2}(\xi_{2}), & d\bar{v} = \xi_{2}^{\gamma-1} (\log \xi_{2})^{\beta} d\xi_{2}; \\ d\bar{u} = \chi_{2}'(\xi_{2}) d\xi_{2}, & \bar{v} = \xi_{2}^{\gamma} \sum_{k=0}^{\beta} \frac{(-1)^{\beta+k} \beta!}{\gamma^{\beta-k+1} k!} (\log \xi_{2})^{k} = (-1)^{\beta} \xi_{2}^{\gamma} \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) |\log \xi_{2}|^{k}, \\ C_{k}(\gamma, \beta) = \frac{\beta!}{\gamma^{\beta-k+1} k!}$$

$$= \xi_{2}^{\gamma} \chi_{2}(\xi_{2}) \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) |\log \xi_{2}|^{k} \Big|_{0}^{x_{2}} - \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) \int_{0}^{x_{2}} \xi_{2}^{\gamma} |\log \xi_{2}|^{k} \chi_{2}'(\xi_{2}) d\xi_{2}$$

$$= \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) x_{2}^{\gamma} |\log x_{2}|^{k} \chi_{2}(x_{2}) - \sum_{k=0}^{\beta} C_{k}(\gamma, \beta) \int_{0}^{x_{2}} \xi_{2}^{\gamma} |\log \xi_{2}|^{k} \chi_{2}'(\xi_{2}) d\xi_{2}; \tag{4.1}$$

here we used the fact that $\gamma > 0$.

Now suppose that $x_2 \ge 1$. Since $\chi_2(\xi_2) = 0$ for $\xi_2 \ge \rho_e$, we have for sufficiently small ρ_e (in particular, we assume here that $\rho_e < 1$, so that $\rho_e < 1 \le x_2$)

$$J = \int_{0}^{\rho_e} \xi_2^{\gamma - 1} (\log \xi_2)^{\beta} \chi_2(\xi_2) d\xi_2$$

and analogously as above

$$= \xi_2^{\gamma} \chi_2(\xi_2) \sum_{k=0}^{\beta} C_k(\gamma, \beta) |\log \xi_2|^k \Big|_0^{\rho_e} - \sum_{k=0}^{\beta} C_k(\gamma, \beta) \int_0^{\rho_e} \xi_2^{\gamma} |\log \xi_2|^k \chi_2'(\xi_2) d\xi_2.$$
 (4.2)

Recalling again that $\chi_2(\rho_e) = \chi_2(x_2) = 0$ and $\chi_2'(\xi_2) = 0$ for $\xi_2 > \rho_e$, we rewrite (4.2) as

$$J = \sum_{k=0}^{\beta} C_k(\gamma, \beta) x_2^{\gamma} |\log x_2|^k \chi_2(x_2) - \sum_{k=0}^{\beta} C_k(\gamma, \beta) \int_0^{x_2} \xi_2^{\gamma} |\log \xi_2|^k \chi_2'(\xi_2) d\xi_2, \quad x_2 \ge 1.$$

Therefore we conclude that equality (4.1) holds for any $x_2 \ge 0$.

4.2 Edge-vertex singularities

In this section we give detailed proofs for technical results stated in Section 3.4. The notation of that section is used here.

We will use the following inequalities:

$$\left| \frac{\partial r}{\partial x_1} \right| = |\cos \theta| \le 1, \quad \left| \frac{\partial r}{\partial x_2} \right| = |\sin \theta| \le 1,$$

$$\left| \frac{\partial \theta}{\partial x_1} \right| = \left| \frac{\sin \theta}{r} \right| = \frac{|\sin \theta \cos \theta|}{x_1} \le \frac{1}{x_1}, \quad \left| \frac{\partial \theta}{\partial x_2} \right| = \left| \frac{\cos \theta}{r} \right| = \frac{|\sin \theta \cos \theta|}{x_2} \le \frac{1}{x_2}.$$

$$(4.3)$$

Furthermore, for any integer $k \ge 1$, we derive by (3.34), (3.35)

$$\left| \frac{\partial^{k} \omega^{\Delta}(x_{2})}{\partial x_{2}^{k}} \right| = \left| \frac{\partial^{k} \tilde{\omega}^{\Delta}(x_{2})}{\partial x_{2}^{k}} \right| = \begin{cases} 0 & \text{for } 0 < x_{2} < \Delta \text{ or } x_{2} > 2\Delta, \\ \left| \omega^{(k)} \left(\frac{x_{2}}{\Delta} \right) \right| \left(\frac{1}{\Delta} \right)^{k} & \text{for } \Delta \leq x_{2} \leq 2\Delta \end{cases}$$

$$\leq C x_{2}^{-k} & \text{for } x_{2} > 0.$$

$$(4.4)$$

We will also need estimates for derivatives of the function u given by (3.27),

$$u(x_1, x_2) = x_1^{\lambda - \gamma} x_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2} \chi(r) \tilde{\chi}(\theta),$$

on the triangle T. Since χ , $\tilde{\chi} \in C^{\infty}(\mathbf{R}^+)$, one has for $(x_1, x_2) \in T$ and for any $\xi_2 \in [0, x_2]$

$$|u(x_1, \xi_2)| \le C x_1^{\lambda - \gamma} \xi_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log \xi_2|^{\beta_2},$$
 (4.5)

and

$$\left| \frac{\partial u(x_1, \xi_2)}{\partial x_1} \right| = \xi_2^{\gamma - 1} \left| \log \xi_2 \right|^{\beta_2} \left| \frac{\partial}{\partial x_1} \left(x_1^{\lambda - \gamma} \left| \log x_1 \right|^{\beta_1} \chi(r(x_1, \xi_2)) \tilde{\chi}(\theta(x_1, \xi_2)) \right) \right|$$

$$\leq C\xi_{2}^{\gamma-1} |\log \xi_{2}|^{\beta_{2}} \left[x_{1}^{\lambda-\gamma-1} |\log x_{1}|^{\beta_{1}} + \beta_{1}x_{1}^{\lambda-\gamma-1} |\log x_{1}|^{\beta_{1}-1} \right. \\ \left. + \left| x_{1}^{\lambda-\gamma} |\log x_{1}|^{\beta_{1}} \chi'(r) \frac{\partial r}{\partial x_{1}} \tilde{\chi}(\theta) \right| + \left| x_{1}^{\lambda-\gamma} |\log x_{1}|^{\beta_{1}} \chi(r) \tilde{\chi}'(\theta) \frac{\partial \theta}{\partial x_{1}} \right| \right] \\ \leq C\xi_{2}^{\gamma-1} |\log \xi_{2}|^{\beta_{2}} x_{1}^{\lambda-\gamma-1} \max \left\{ \beta_{1} |\log x_{1}|^{\beta_{1}-1}, |\log x_{1}|^{\beta_{1}} \right\} \\ \leq C\xi_{2}^{\gamma-1} |\log \xi_{2}|^{\beta_{2}} x_{1}^{\lambda-\gamma-1} \max \left\{ 1, |\log x_{1}|^{\beta_{1}} \right\}.$$

Here we applied inequalities (4.3) and used the fact that $x_1 \in (0,1)$. Repeating this procedure we obtain

$$\left| \frac{\partial^k u(x_1, \xi_2)}{\partial x_1^k} \right| \le C\xi_2^{\gamma - 1} |\log \xi_2|^{\beta_2} x_1^{\lambda - \gamma - k} \max \left\{ 1, |\log x_1|^{\beta_1} \right\}, \quad \xi_2 \in [0, x_2], \quad k \ge 0, \tag{4.6}$$

and, by similar arguments,

$$\left| \frac{\partial^{k+l} u(x_1, x_2)}{\partial x_1^k \partial x_2^l} \right| \le C x_1^{\lambda - \gamma - k} x_2^{\gamma - 1 - l} \max \left\{ 1, |\log x_1|^{\beta_1} \right\} \max \left\{ 1, |\log x_2|^{\beta_2} \right\}, \quad k, l \ge 0.$$
 (4.7)

Proof of Lemma 3.9. Using (3.33) and (3.36) we write

$$\frac{\partial^{k+l}v_0}{\partial x_1^k \partial x_2^l} = \sum_{\substack{k_1 + k_2 = k \\ k_1, k_2 \ge 0}} C(k_1, k_2) \sum_{\substack{l_1 + l_2 = l \\ l_1, l_2 \ge 0}} C(l_1, l_2) \frac{\partial^{k_1 + l_1}}{\partial x_1^{k_1} \partial x_2^{l_1}} \left(\frac{\Phi(\theta) \omega^{\Delta}(x_2)}{x_1 x_2} \right) \times \frac{\partial^{l_2}}{\partial x_2^{l_2}} \left(\int_0^{x_2} \frac{\partial^{k_2} u(x_1, \xi_2)}{\partial x_1^{k_2}} d\xi_2 \right). \tag{4.8}$$

Note that by the definition of v_0 there holds

$$\frac{\partial^{k+l}v_0}{\partial x_1^k\partial x_2^l}=0 \quad \text{outside the triangle} \ T_\Delta=\Big\{(x_1,x_2)\in T; \ x_1<\tfrac{a}{2}, \ x_2>\Delta\Big\}.$$

Suppose now that $x \in T_{\Delta}$. Since $\Phi(\theta) = \tilde{\chi}_1(\theta)/(1 - \tan \theta)$ is smooth we obtain with (4.3)

$$\left| \frac{\partial^{|\alpha|} \Phi}{\partial x_1^{\alpha_1} \partial x_2^{\alpha_2}} \right| \le C x_1^{-\alpha_1} x_2^{-\alpha_2}, \quad \alpha_1, \alpha_2 \ge 0, \quad |\alpha| = \alpha_1 + \alpha_2. \tag{4.9}$$

Derivatives of $\omega^{\Delta}(x_2)$ for $x_2 \geq \Delta$ satisfy estimates (4.4). Hence

$$\left|\frac{\partial^{k+l}}{\partial x_1^k \partial x_2^l} \left(\omega^{\Delta}(x_2) x_1^{-1} x_2^{-1}\right)\right| \leq C \, x_1^{-1-k} x_2^{-1-l} \quad \text{for} \quad k,l \geq 0,$$

and by (4.9) we find

$$\left| \frac{\partial^{k_1 + l_1}}{\partial x_1^{k_1} \partial x_2^{l_1}} \left(\frac{\Phi(\theta) \omega^{\Delta}(x_2)}{x_1 x_2} \right) \right| \le C x_1^{-1 - k_1} x_2^{-1 - l_1}, \qquad k_1, l_1 \ge 0.$$
 (4.10)

Derivatives of the function u on T_{Δ} are estimated by using (4.6), (4.7):

$$\left| \frac{\partial^k u(x_1, \xi_2)}{\partial x_1^k} \right| \le C \xi_2^{\gamma - 1} |\log \xi_2|^{\beta_2} x_1^{\lambda - \gamma - k} |\log \Delta|^{\beta_1}, \quad \xi_2 \in [0, x_2], \quad k \ge 0,$$

and

$$\left| \frac{\partial^{k+l} u(x_1, x_2)}{\partial x_1^k \partial x_2^l} \right| \le C x_1^{\lambda - \gamma - k} x_2^{\gamma - 1 - l} |\log \Delta|^{\beta_1 + \beta_2}, \quad k, l \ge 0,$$

because $\Delta < x_2 < x_1 < 1$ with sufficiently small $\Delta > 0$. Therefore,

$$\left| \int_{0}^{x_{2}} \frac{\partial^{k_{2}} u(x_{1}, \xi_{2})}{\partial x_{1}^{k_{2}}} d\xi_{2} \right| \leq C x_{1}^{\lambda - \gamma - k_{2}} |\log \Delta|^{\beta_{1}} \int_{0}^{x_{2}} \xi_{2}^{\gamma - 1} |\log \xi_{2}|^{\beta_{2}} d\xi_{2}$$

$$\leq C x_{1}^{\lambda - \gamma - k_{2}} x_{2}^{\gamma} |\log \Delta|^{\beta_{1} + \beta_{2}}, \quad k_{2} \geq 0,$$

$$\left| \frac{\partial^{l_{2}}}{\partial x_{2}^{l_{2}}} \left(\int_{0}^{x_{2}} \frac{\partial^{k_{2}} u(x_{1}, \xi_{2})}{\partial x_{1}^{k_{2}}} d\xi_{2} \right) \right| = \left| \frac{\partial^{k_{2} + l_{2} - 1} u(x_{1}, x_{2})}{\partial x_{1}^{k_{2}} \partial x_{2}^{l_{2} - 1}} \right|$$

$$\leq C x_{1}^{\lambda - \gamma - k_{2}} x_{2}^{\gamma - l_{2}} |\log \Delta|^{\beta_{1} + \beta_{2}}, \quad k_{2} \geq 0, \quad l_{2} \geq 1.$$

$$(4.11)$$

Then the desired estimate in (3.37) is derived by using representation (4.8) and inequalities (4.10), (4.11).

Proof of Lemma 3.11. According to equalities (3.29) and (3.36) one has

$$\xi(x)w_0(x) = U(x)\tilde{\omega}^{\Delta}(x_2) = \tilde{\chi}_1(\theta)\tilde{\omega}^{\Delta}(x_2) \int_0^{x_2} u(x_1, \xi_2)d\xi_2, \qquad x \in T.$$

Then using inequality (4.5) we estimate the norm $\|\xi w_0\|_{L_2(T)}$ for sufficiently small $\Delta > 0$:

$$\|\xi w_0\|_{L_2(T)}^2 = \|\xi w_0\|_{L_2(R_\Delta)}^2 \le C \int_0^{2\Delta} \int_{x_2}^{a/2} \left(\int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 \right)^2 dx_1 dx_2$$

$$\le C \int_0^{2\Delta} \int_{x_2}^{a/2} x_1^{2(\lambda - \gamma)} |\log x_1|^{2\beta_1} \left(\int_0^{x_2} \xi_2^{\gamma - 1} |\log \xi_2|^{\beta_2} d\xi_2 \right)^2 dx_1 dx_2$$

$$\leq C \int_{0}^{2\Delta} \int_{x_{2}}^{a/2} x_{1}^{2(\lambda-\gamma)} x_{2}^{2\gamma} |\log x_{1}|^{2\beta_{1}} |\log x_{2}|^{2\beta_{2}} dx_{1} dx_{2}$$

$$= C \int_{0}^{2\Delta} \int_{x_{2}}^{2\gamma} |\log x_{2}|^{2\beta_{2}} x_{2}^{2(\lambda-\gamma)+1} |\log x_{2}|^{2\beta_{1}} dx_{2} \quad \text{if} \quad \lambda < \gamma - 1/2,$$

$$\leq C \int_{0}^{2\Delta} x_{2}^{2\gamma} |\log x_{2}|^{2\beta_{2}} |\log x_{2}|^{2\beta_{1}+1} dx_{2} \quad \text{if} \quad \lambda = \gamma - 1/2,$$

$$\leq C \int_{0}^{2\Delta} x_{2}^{2\gamma} |\log x_{2}|^{2\beta_{2}} dx_{2} \quad \text{if} \quad \lambda > \gamma - 1/2$$

$$\leq C \int_{0}^{\min \{2\lambda+2,2\gamma+1\}} |\log \Delta|^{2\sigma}, \quad \min\{\lambda+1,\gamma+1/2\} > 0, \quad (4.12)$$

where $\sigma = \beta_1 + \beta_2$ if $\lambda < \gamma - 1/2$, $\sigma = \beta_1 + \beta_2 + 1/2$ if $\lambda = \gamma - 1/2$, and $\sigma = \beta_2$ otherwise. For $0 < s < \min\{1, \lambda + 1, \gamma + 1/2\}$ we have

$$\|\xi w_0\|_{H^s(T)}^2 = \int_0^\infty t^{-2s} K^2(t, \xi w_0) \frac{dt}{t}, \tag{4.13}$$

where

$$K^{2}(t, \xi w_{0}) = \inf_{\xi w_{0} = w_{1} + w_{2}} \left(\|w_{1}\|_{L_{2}(T)}^{2} + t^{2} \|w_{2}\|_{H^{1}(T)}^{2} \right).$$

Let us define for any $t \in (0, \Delta)$

$$\omega_t(x_2) = \omega\left(\frac{x_2}{t}\right), \quad \tilde{\omega}_t(x_2) = 1 - \omega_t(x_2), \quad x_2 \ge 0, \tag{4.14}$$

where ω is as in (3.34). Then by (4.13) we have

$$\|\xi w_0\|_{H^s(T)}^2 \le \int_0^{\Delta} t^{-2s-1} \left(\|\xi w_0 \tilde{\omega}_t\|_{L_2(T)}^2 + t^2 \|\xi w_0 \omega_t\|_{H^1(T)}^2 \right) dt + \int_{\Delta}^{\infty} t^{-2s-1} \|\xi w_0\|_{L_2(T)}^2 dt. \quad (4.15)$$

We estimate the norms on the right-hand side of (4.15). Since $\tilde{\omega}_t(x_2) = 0$ for $x_2 \geq 2t$, we use the same arguments as in (4.12) to obtain

$$\|\xi w_0 \tilde{\omega}_t\|_{L_2(T)}^2 = \|\tilde{\chi}_1(\theta) \tilde{\omega}^{\Delta}(x_2) \tilde{\omega}_t(x_2) \int_0^{x_2} u(x_1, \xi_2) d\xi_2 \|_{L_2(R_{\Delta})}^2$$

$$\leq C \int_0^{2t} \int_{x_2}^{a/2} \left(\int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 \right)^2 dx_1 dx_2 \leq C t^{\min\{2\lambda + 2, 2\gamma + 1\}} |\log t|^{2\sigma}. \tag{4.16}$$

In order to prove the upper bound for the norm $\|\xi w_0 \omega_t\|_{H^1(T)}$ we estimate derivatives of this function on T. Since $\omega_t(x_2) = 0$ for $0 \le x_2 \le t$, the function $\xi w_0 \omega_t$ vanishes outside the domain $R^1_{\Delta} = \{(x_1, x_2) \in T; \ x_1 < \frac{a}{2}, \ t < x_2 < 2\Delta\}.$

Let $x \in R^1_{\Lambda}$. Then

$$\left| \frac{\partial}{\partial x_1} (\xi(x) w_0(x) \omega_t(x_2)) \right| \leq C \left| \frac{\partial}{\partial x_1} (\xi(x) w_0(x)) \right| = C \left| \frac{\partial}{\partial x_1} \left(\tilde{\chi}_1(\theta) \tilde{\omega}^{\Delta}(x_2) \int_0^{x_2} u(x_1, \xi_2) d\xi_2 \right) \right|$$

$$\leq C \left(\left| \frac{\partial \tilde{\chi}_1}{\partial \theta} \right| \left| \frac{\partial \theta}{\partial x_1} \right| \int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 + \int_0^{x_2} \left| \frac{\partial u(x_1, \xi_2)}{\partial x_1} \right| d\xi_2 \right),$$

and applying inequalities (4.3), (4.5), (4.6) we have

$$\left| \frac{\partial (\xi w_0 \omega_t)}{\partial x_1} \right| \leq C x_1^{\lambda - \gamma - 1} |\log x_1|^{\beta_1} \int_0^{x_2} \xi_2^{\gamma - 1} |\log \xi_2|^{\beta_2} d\xi_2
\leq C x_1^{\lambda - \gamma - 1} x_2^{\gamma} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2} \leq C x_1^{\lambda - \gamma} x_2^{\gamma - 1} |\log x_1|^{\beta_1} |\log x_2|^{\beta_2}. \quad (4.17)$$

Here we also used the fact that $x_2 < x_1 < \frac{a}{2} < 1$ on R^1_{Δ} .

Derivatives of the function $\omega_t(x_2)$ satisfy estimates similar to (4.4). Therefore, using (4.3)–(4.5), we find

$$\left| \frac{\partial}{\partial x_{2}} (\xi(x)w_{0}(x)\omega_{t}(x_{2})) \right| = C \left| \frac{\partial}{\partial x_{2}} \left(\tilde{\chi}_{1}(\theta)\tilde{\omega}^{\Delta}(x_{2})\omega_{t}(x_{2}) \int_{0}^{x_{2}} u(x_{1},\xi_{2})d\xi_{2} \right) \right| \\
\leq C \left(\left| \frac{\partial \tilde{\chi}_{1}}{\partial \theta} \right| \left| \frac{\partial \theta}{\partial x_{2}} \right| + \left| \frac{\partial \tilde{\omega}^{\Delta}}{\partial x_{2}} \right| + \left| \frac{\partial \omega_{t}}{\partial x_{2}} \right| \right) \int_{0}^{x_{2}} |u(x_{1},\xi_{2})|d\xi_{2} + C|u(x_{1},x_{2})| \\
\leq C \left(x_{2}^{-1}x_{1}^{\lambda-\gamma}|\log x_{1}|^{\beta_{1}} \int_{0}^{x_{2}} \xi_{2}^{\gamma-1}|\log \xi_{2}|^{\beta_{2}}d\xi_{2} + x_{1}^{\lambda-\gamma}x_{2}^{\gamma-1}|\log x_{1}|^{\beta_{1}}|\log x_{2}|^{\beta_{2}} \right) \\
\leq Cx_{1}^{\lambda-\gamma}x_{2}^{\gamma-1}|\log x_{1}|^{\beta_{1}}|\log x_{2}|^{\beta_{2}}. \tag{4.18}$$

Since $\xi w_0 \omega_t$ vanishes on ∂T and outside R^1_{Δ} , there holds

$$\|\xi w_0 \omega_t\|_{H^1(T)}^2 \le C|\xi w_0 \omega_t|_{H^1(T)}^2 \le C|\xi w_0 \omega_t|_{H^1(R_{\lambda}^1)}^2.$$

Hence we deduce from (4.17), (4.18)

$$\|\xi w_0 \omega_t\|_{H^1(T)}^2 \leq C \int_t^{2\Delta} \int_{x_2}^{a/2} x_1^{2(\lambda - \gamma)} x_2^{2(\gamma - 1)} |\log x_1|^{2\beta_1} |\log x_2|^{2\beta_2} dx_1 dx_2$$

$$\leq C \int_t^{2\Delta} x_2^{\min\{2\lambda - 1, 2\gamma - 2\}} |\log x_2|^{2\sigma} dx_2$$

$$\leq C \begin{cases} t^{\min\{2\lambda, 2\gamma - 1\}} |\log t|^{2\sigma} & \text{if } \min\{2\lambda - 1, 2\gamma - 2\} < -1, \\ \Delta^{\min\{2\lambda, 2\gamma - 1\}} |\log \Delta|^{2\sigma} & \text{if } \min\{2\lambda - 1, 2\gamma - 2\} > -1, \end{cases}$$
(4.19)

where σ is the same as in (4.12).

If $\min \{2\lambda - 1, 2\gamma - 2\} = -1$, then we introduce a small ε such that $0 < \varepsilon < 2 - 2s$ and estimate the norm $\|\xi w_0 \omega_t\|_{H^1(T)}$ as follows

$$\|\xi w_0 \omega_t\|_{H^1(T)}^2 \le C \int_t^{2\Delta} x_2^{-1} |\log x_2|^{2\sigma} dx_2 \le C |\log t|^{2\sigma} \int_t^{2\Delta} x_2^{-1-\varepsilon} x_2^{\varepsilon} dx_2 \le C \Delta^{\varepsilon} t^{-\varepsilon} |\log t|^{2\sigma}. \tag{4.20}$$

Now using estimates (4.12), (4.16), and (4.19) for the norms we obtain by (4.15) for $0 < s < \min\{1, \lambda + 1, \gamma + 1/2\}$

$$\|\xi w_0\|_{H^s(T)}^2 \leq C \int_0^{\Delta} t^{-2s-1} t^{\min\{2\lambda+2,2\gamma+1\}} |\log t|^{2\sigma} dt + C\Delta^{\min\{2\lambda+2,2\gamma+1\}} |\log \Delta|^{2\sigma} \int_{\Delta}^{\infty} t^{-2s-1} dt$$

$$\leq C\Delta^{\min\{2\lambda+2,2\gamma+1\}-2s} |\log \Delta|^{2\sigma} \quad \text{if } \min\{2\lambda-1,2\gamma-2\} < -1, \tag{4.21}$$

$$\|\xi w_{0}\|_{H^{s}(T)}^{2} \leq C \int_{0}^{\Delta} t^{-2s-1} t^{\min\{2\lambda+2,2\gamma+1\}} |\log t|^{2\sigma} dt + C \Delta^{\min\{2\lambda,2\gamma-1\}} |\log \Delta|^{2\sigma} \int_{0}^{\Delta} t^{-2s-1} t^{2} dt + C \Delta^{\min\{2\lambda+2,2\gamma+1\}} |\log \Delta|^{2\sigma} \int_{\Delta}^{\infty} t^{-2s-1} dt$$

$$\leq C \Delta^{\min\{2\lambda+2,2\gamma+1\}-2s} |\log \Delta|^{2\sigma} \quad \text{if } \min\{2\lambda-1,2\gamma-2\} > -1. \tag{4.22}$$

In the case when min $\{2\lambda - 1, 2\gamma - 2\} = -1$ we proceed similarly and use estimate (4.20) instead of (4.19). Then recalling that $0 < \varepsilon < 2 - 2s$ we have for 0 < s < 1

$$\|\xi w_{0}\|_{H^{s}(T)}^{2} \leq C \int_{0}^{\Delta} t^{-2s-1} \left(t^{2} + t^{2} \Delta^{\varepsilon} t^{-\varepsilon} \right) |\log t|^{2\sigma} dt + C \Delta^{2} |\log \Delta|^{2\sigma} \int_{\Delta}^{\infty} t^{-2s-1} dt$$

$$\leq C \left(\int_{0}^{\Delta} t^{-2s+1} |\log t|^{2\sigma} dt + \Delta^{\varepsilon} \int_{0}^{\Delta} t^{-2s+1-\varepsilon} |\log t|^{2\sigma} dt + \Delta^{2-2s} |\log \Delta|^{2\sigma} \right)$$

$$\leq C \Delta^{2-2s} |\log \Delta|^{2\sigma} \quad \text{if } \min \{2\lambda - 1, 2\gamma - 2\} = -1. \tag{4.23}$$

Combining (4.12) and (4.21)–(4.23) we conclude that for any λ and γ such that min $\{\lambda+1,\gamma+1/2\}>0$ there holds

$$\|\xi w_0\|_{H^s(T)} \le C\Delta^{\min{\{\lambda+1,\gamma+1/2\}-s}} |\log \Delta|^{\sigma} \qquad 0 \le s < \min{\{1,\lambda+1,\gamma+1/2\}}, \tag{4.24}$$

where σ is the same as in (4.12), and C > 0 is independent of Δ .

Taking
$$\Delta = p^{-2}$$
 and using (4.24) we obtain estimate (3.39).

4.3 Vertex singularities

In this section we give detailed proofs for technical results stated in Section 3.5. The notation of that section is used here.

We will need estimates for the function u given by (3.48) and for its derivatives over the domain S_{κ} . Let us denote $u(x_1, \xi_2) = u(r(x_1, \xi_2), \theta(x_1, \xi_2))$ for $\xi_2 \in [0, x_2]$.

We recall that for any $x \in S_{\kappa}$ there holds $\kappa^{-1}x_1 < x_2 < \kappa x_1$. Then

$$x_i \le r(x_1, x_2) = (x_1^2 + x_2^2)^{1/2} \le C(\kappa)x_i \text{ for } i = 1, 2,$$
 (4.25)

and for any $\xi_2 \in [0, x_2]$ one has

$$x_1 \le r(x_1, \xi_2) = (x_1^2 + \xi_2^2)^{1/2} \le r(x_1, x_2) \le C(\kappa)x_1$$

Therefore,

$$|u(x_1, \xi_2)| \le Cx_1^{\lambda - 1} |\log x_1|^{\beta} \text{ for any } \xi_2 \in [0, x_2],$$
 (4.26)

and

$$\left| \frac{\partial u(x_{1}, \xi_{2})}{\partial x_{1}} \right| \leq C \left[r^{\lambda - 2}(x_{1}, \xi_{2}) \left| \frac{\partial r}{\partial x_{1}} \right| |\log r(x_{1}, \xi_{2})|^{\beta} + \beta r^{\lambda - 2}(x_{1}, \xi_{2}) \left| \frac{\partial r}{\partial x_{1}} \right| |\log r(x_{1}, \xi_{2})|^{\beta - 1} + r^{\lambda - 1}(x_{1}, \xi_{2})| \log r(x_{1}, \xi_{2})|^{\beta} \left(\left| \chi'(r) \frac{\partial r}{\partial x_{1}} \right| + \left| w'(\theta) \frac{\partial \theta}{\partial x_{1}} \right| \right) \right] \\
\leq C \left[x_{1}^{\lambda - 2} |\log x_{1}|^{\beta} + \beta x_{1}^{\lambda - 2} |\log x_{1}|^{\beta - 1} + x_{1}^{\lambda - 1} |\log x_{1}|^{\beta} + x_{1}^{\lambda - 2} |\log x_{1}|^{\beta} \right] \\
\leq C x_{1}^{\lambda - 2} \max \left\{ 1, |\log x_{1}|^{\beta} \right\},$$

because χ and w are smooth. Repeating this procedure we obtain

$$\left| \frac{\partial^k u(x_1, \xi_2)}{\partial x_1^k} \right| \le C x_1^{\lambda - 1 - k} \max \left\{ 1, |\log x_1|^{\beta} \right\}, \quad \xi_2 \in [0, x_2], \quad k \ge 0.$$
 (4.27)

Using similar arguments and inequalities (4.25) we find

$$\left| \frac{\partial^{k+l} u(x_1, x_2)}{\partial x_1^k \partial x_2^l} \right| \le C x_i^{\lambda - 1 - k - l} \max \left\{ 1, |\log x_i|^{\beta} \right\}, \quad i = 1, 2, \quad k, l \ge 0.$$
 (4.28)

Proof of Lemma 3.13. For derivatives of v_0 we write

$$\frac{\partial^{k+l}v_0}{\partial x_1^k \partial x_2^l} = \sum_{\substack{k_1 + k_2 = k \\ k_1, k_2 \ge 0}} C(k_1, k_2) \sum_{\substack{l_1 + l_2 = l \\ l_1, l_2 \ge 0}} C(l_1, l_2) \frac{\partial^{k_1 + l_1}}{\partial x_1^{k_1} \partial x_2^{l_1}} \left(\Phi_2(\theta) \omega^{\Delta}(r) r^{-2} \right) \times \frac{\partial^{l_2}}{\partial x_2^{l_2}} \left(\int_0^{x_2} \frac{\partial^{k_2} u(r(x_1, \xi_2), \theta(x_1, \xi_2))}{\partial x_1^{k_2}} d\xi_2 \right). \tag{4.29}$$

Observe that by the definition of v_0 we have

$$\frac{\partial^{k+l} v_0}{\partial x_1^k \partial x_2^l} = 0 \text{ for } 0 < r < \Delta \text{ and outside } S_{\kappa}.$$

Therefore, let us assume that $x \in S_{\kappa}$ and $r(x) > \Delta$ in the following. Then $x_i > \frac{\Delta}{\sqrt{1+\kappa^2}}$, and for sufficiently small $\Delta > 0$ one has

$$\max\{1, |\log x_i|\} \le C|\log \Delta|, \qquad i = 1, 2. \tag{4.30}$$

Since $\Phi_2 = \tilde{\chi}/\Phi_1$ is smooth and the derivatives of $\omega^{\Delta}(r)$ satisfy estimates (4.4) with x_2 replaced by r, we obtain

$$\left| \frac{\partial^{k+l}}{\partial r^k \partial \theta^l} \left(\Phi_2(\theta) \omega^{\Delta}(r) r^{-2} \right) \right| \le C \sum_{\substack{k_1 + k_2 = k \\ k_1, k_2 > 0}} \left| \frac{\partial^{k_1} \omega^{\Delta}(r)}{\partial r^{k_1}} \right| \left| \frac{\partial^{k_2} r^{-2}}{\partial r^{k_2}} \right| \le C r^{-2-k}, \quad k, l \ge 0.$$

Then we find by using (4.3) and (4.25)

$$\left| \frac{\partial^{k_1 + l_1}}{\partial x_1^{k_1} \partial x_2^{l_1}} \left(\Phi_2(\theta) \omega^{\Delta}(r) r^{-2} \right) \right| \le C x_i^{-2 - k_1 - l_1}, \quad i = 1, 2, \quad k_1, l_1 \ge 0.$$
 (4.31)

Estimates for the derivatives of the function u follow from inequalities (4.27), (4.28), and (4.30):

$$\left| \frac{\partial^{k} u(r(x_{1}, \xi_{2}), \theta(x_{1}, \xi_{2}))}{\partial x_{1}^{k}} \right| \leq C x_{1}^{\lambda - 1 - k} |\log \Delta|^{\beta}, \quad \xi_{2} \in [0, x_{2}], \quad k \geq 0,$$

$$\left| \frac{\partial^{k+l} u(r(x_{1}, x_{2}), \theta(x_{1}, x_{2}))}{\partial x_{1}^{k} \partial x_{2}^{l}} \right| \leq C x_{i}^{\lambda - 1 - k - l} |\log \Delta|^{\beta}, \quad i = 1, 2, \quad k, l \geq 0.$$

Therefore,

$$\left| \int_{0}^{x_{2}} \frac{\partial^{k_{2}} u(r(x_{1}, \xi_{2}), \theta(x_{1}, \xi_{2}))}{\partial x_{1}^{k_{2}}} d\xi_{2} \right| \leq C \int_{0}^{x_{2}} x_{1}^{\lambda - 1 - k_{2}} |\log \Delta|^{\beta} d\xi_{2}$$

$$\leq C x_{i}^{\lambda - k_{2}} |\log \Delta|^{\beta}, \quad k_{2} \geq 0,$$

$$\left| \frac{\partial^{l_{2}}}{\partial x_{2}^{l_{2}}} \left(\int_{0}^{x_{2}} \frac{\partial^{k_{2}} u(r(x_{1}, \xi_{2}), \theta(x_{1}, \xi_{2}))}{\partial x_{1}^{k_{2}}} d\xi_{2} \right) \right| = \left| \frac{\partial^{k_{2} + l_{2} - 1} u(r(x_{1}, x_{2}), \theta(x_{1}, x_{2}))}{\partial x_{1}^{k_{2}} \partial x_{2}^{l_{2} - 1}} \right|$$

$$\leq C x_{i}^{\lambda - k_{2} - l_{2}} |\log \Delta|^{\beta}, \quad k_{2} \geq 0, \quad l_{2} \geq 1$$

$$(4.32)$$

for i = 1, 2. Then representation (4.29) and estimates (4.31), (4.32) give the required bound in (3.55).

Proof of Lemma 3.15. According to equality (3.52) and decomposition (3.54) we have

$$\xi(x)w_0(x) = U(x)\tilde{\omega}^{\Delta}(r) = \tilde{\chi}(\theta)\tilde{\omega}^{\Delta}(r) \int_0^{x_2} u(r(x_1, \xi_2), \theta(x_1, \xi_2))d\xi_2, \qquad x \in S_{\kappa}.$$

Then for sufficiently small $\Delta > 0$ we obtain, by using (4.26), (hereafter, $\theta_1 = \arctan \kappa^{-1}$, $\theta_2 = \arctan \kappa$, and $u(x_1, \xi_2) = u(r(x_1, \xi_2), \theta(x_1, \xi_2))$)

$$\|\xi w_0\|_{L_2(S_{\kappa})}^2 = \|\xi w_0\|_{L_2(K_{\Delta})}^2 \le C \int_0^{2\Delta} \int_{\theta_1}^{\theta_2} \left(\int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 \right)^2 r \, d\theta \, dr$$

$$\le C \int_0^{2\Delta} \int_{\theta_1}^{\theta_2} x_1^{2\lambda - 2} |\log x_1|^{2\beta} \, x_2^2 \, r \, d\theta \, dr$$

$$\le C \int_0^{2\Delta} r^{2\lambda + 1} |\log r|^{2\beta} \, dr \le C \Delta^{2\lambda + 2} |\log \Delta|^{2\beta}, \quad \lambda > -1, \tag{4.33}$$

where C > 0 is independent of Δ . Let $0 < s < \min\{1, \lambda + 1\}$. Then

$$\|\xi w_{0}\|_{H^{s}(S_{\kappa})}^{2} = \int_{0}^{\infty} t^{-2s} \inf_{\xi w_{0} = w_{1} + w_{2}} \left(\|w_{1}\|_{L_{2}(S_{\kappa})}^{2} + t^{2} \|w_{2}\|_{H^{1}(S_{\kappa})}^{2} \right) \frac{dt}{t}$$

$$\leq \int_{0}^{\Delta} t^{-2s-1} \left(\|\xi w_{0}\tilde{\omega}_{t}\|_{L_{2}(S_{\kappa})}^{2} + t^{2} \|\xi w_{0}\omega_{t}\|_{H^{1}(S_{\kappa})}^{2} \right) dt + \int_{\Delta}^{\infty} t^{-2s-1} \|\xi w_{0}\|_{L_{2}(S_{\kappa})}^{2} dt,$$

$$(4.34)$$

where ω_t and $\tilde{\omega}_t$ are defined by (4.14) for any $t \in (0, \Delta)$.

Now we estimate the norms on the right-hand side of (4.34). Since $\tilde{\omega}_t(r) = 0$ for $r \geq 2t$, we use the same arguments as in (4.33) to obtain

$$\|\xi w_0 \tilde{\omega}_t\|_{L_2(S_\kappa)}^2 = \left\| \tilde{\chi}(\theta) \tilde{\omega}^{\Delta}(r) \tilde{\omega}_t(r) \int_0^{x_2} u(x_1, \xi_2) d\xi_2 \right\|_{L_2(K_\Delta)}^2$$

$$\leq C \int_0^{2t} \int_{\theta_1}^{\theta_2} \left(\int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 \right)^2 r \, d\theta dr \leq C t^{2\lambda + 2} |\log t|^{2\beta}. \tag{4.35}$$

In order to estimate the norm $\|\xi w_0 \omega_t\|_{H^1(S_{\kappa})}$, we note that $\xi w_0 \omega_t = 0$ outside the domain $K_{\Delta}^1 = \{(x_1, x_2) \in S_{\kappa}; \ t < r < 2\Delta\}$ because $\omega_t(r) = 0$ for $0 \le r \le t$. Let $x \in K_{\Delta}^1$. Then

$$\left| \frac{\partial (\xi w_0 \omega_t)}{\partial x_1} \right| = \left| \frac{\partial}{\partial x_1} \left(\tilde{\chi}(\theta) \tilde{\omega}^{\Delta}(r) \omega_t(r) \int_0^{x_2} u(x_1, \xi_2) d\xi_2 \right) \right| \\
\leq C \left(\left| \frac{\partial \tilde{\chi}}{\partial \theta} \right| \left| \frac{\partial \theta}{\partial x_1} \right| + \left| \frac{\partial \tilde{\omega}^{\Delta}}{\partial r} \right| \left| \frac{\partial r}{\partial x_1} \right| + \left| \frac{\partial \omega_t}{\partial r} \right| \left| \frac{\partial r}{\partial x_1} \right| \right) \int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 + C \int_0^{x_2} \left| \frac{\partial u(x_1, \xi_2)}{\partial x_1} \right| d\xi_2 \\
\leq C \left(r^{-1} x_1^{\lambda - 1} |\log x_1|^{\beta} x_2 + x_1^{\lambda - 2} |\log x_1|^{\beta} x_2 \right) \leq C r^{\lambda - 1} |\log r|^{\beta}. \tag{4.36}$$

Here we applied inequalities (4.3), (4.26), (4.27) and also used the fact that the derivatives of $\tilde{\omega}^{\Delta}(r)$ and $\omega_t(r)$ satisfy estimates (4.4) with x_2 replaced by r. Similarly, using (4.3), (4.4), and (4.26) we find

$$\left| \frac{\partial (\xi w_0 \omega_t)}{\partial x_2} \right| \le C \left(r^{-1} \int_0^{x_2} |u(x_1, \xi_2)| d\xi_2 + |u(x_1, x_2)| \right) \le C r^{\lambda - 1} |\log r|^{\beta}. \tag{4.37}$$

Since $\xi w_0 \omega_t$ vanishes on ∂S_{κ} and outside K_{Δ}^1 , we deduce from (4.36), (4.37) that

$$\|\xi w_0 \omega_t\|_{H^1(S_{\kappa})}^2 \leq C |\xi w_0 \omega_t|_{H^1(K_{\Delta}^1)}^2 \leq C \int_t^{2\Delta} \int_{\theta_1}^{\theta_2} r^{2\lambda - 2} |\log r|^{2\beta} r \, d\theta dr$$

$$\leq C \int_t^{2\Delta} r^{2\lambda - 1} |\log r|^{2\beta} dr \leq C \begin{cases} t^{2\lambda} |\log t|^{2\beta} & \text{if } \lambda < 0, \\ \Delta^{\varepsilon} t^{-\varepsilon} |\log t|^{2\beta} & \text{if } \lambda = 0, \\ \Delta^{2\lambda} |\log \Delta|^{2\beta} & \text{if } \lambda > 0. \end{cases}$$

$$(4.38)$$

Here, for $\lambda = 0$, we introduced a small ε such that $0 < \varepsilon < 2 - 2s$, cf. (4.20).

Using estimates (4.33), (4.35), (4.38) for the norms on the right-hand side of (4.34) and repeating the same arguments as in (4.21)–(4.23), we obtain

$$\|\xi w_0\|_{H^s(S_\kappa)}^2 \le C\Delta^{2\lambda + 2 - 2s} |\log \Delta|^{2\beta}, \qquad 0 < s < \min\{1, \lambda + 1\}, \quad \lambda > -1,$$
 (4.39)

where C > 0 is independent of Δ .

Taking
$$\Delta = p^{-2}$$
 and using (4.33), (4.39) we prove estimate (3.57).

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