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CONVERGENCE OF ADAPTIVE STOCHASTIC GALERKIN FEM

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Abstract. We propose and analyze novel adaptive algorithms for the numerical solution of elliptic partial differential equations with parametric uncertainty. Four different marking strategies are employed for refinement of stochastic Galerkin finite element approximations. The algorithms are driven by the energy error reduction estimates derived from two-level *a posteriori* error indicators for spatial approximations and hierarchical *a posteriori* error indicators for parametric approximations. The focus of this work is on the mathematical foundation of the adaptive algorithms in the sense of rigorous convergence analysis. In particular, we prove that the proposed algorithms drive the underlying energy error estimates to zero.

1. Introduction

The design and analysis of adaptive algorithms for the numerical solution of partial differential equations (PDEs) with parametric or uncertain inputs have been active research themes in the last decade. Adaptive algorithms are indispensable when solving a particularly challenging class of parametric problems represented by PDEs whose inputs depend (e.g., in an affine way) on infinitely many uncertain parameters. For this class of problems, adaptive algorithms have been shown, on the one hand, to yield approximations that are immune to the curse of dimensionality and, on the other hand, to outperform standard sampling methods (see [CD15, CDS10]).

It is well known in the finite element community that adaptive strategies based on rigorous *a posteriori* error analysis of computed solutions provide an effective mechanism for building approximation spaces and accelerating convergence. Several adaptive strategies of this type have been proposed in the context of stochastic Galerkin finite element method (sGFEM) for PDE problems with parametric or uncertain inputs. Typically, they are developed by extending the *a posteriori* error estimation techniques commonly used for deterministic problems to parametric settings. For example, dual-based *a posteriori* error estimates are employed in [MLM07]; implicit error estimators (in the spirit of [AO00]) are used in [WK09] for the sGFEM based on multi-element generalized polynomial chaos expansions; explicit residual-based *a posteriori* error estimators provide spatial and stochastic error indicators for adaptive refinement in [Git13, EGSZ14, EGSZ15];

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local equilibration error estimators are utilized in [EM16]; and hierarchical error estimators and the associated estimates of error reduction drive adaptive algorithms proposed in [BS16, BR18a, BPRR18, CPB18, KBPS18].

In contrast to the design of algorithms, convergence analysis of adaptive sGFEM is much less developed. In [EGSZ15], convergence of the adaptive algorithm driven by residual-based error estimators is proved in the spirit of the convergence analysis for deterministic FEM in [CKNS08]; moreover, the quasi-optimality of the generated sequence of meshes, in a suitable sense, is established. The analysis in [EGSZ15], however, requires that the adaptive algorithm enforces additional spatial refinements during the iterations where parametric enrichment is performed (see [EGSZ15, Section 6]). This is caused by a purely theoretical artifact associated with using inverse estimates for the residual-based error estimators (see [EGSZ15, §6.1]).

In this paper, we study convergence of adaptive algorithms which are driven by the energy error reduction estimates derived from two-level *a posteriori* error indicators for spatial approximations and hierarchical *a posteriori* error indicators for parametric approximations. The underlying *a posteriori* error estimate that combines these two types of indicators has been recently introduced and analyzed in [BPRR18]. We employ four practical marking criteria which are combinations of Dörfler [Dör96] and maximum [BV84] marking strategies. At each step, the algorithm performs either solely mesh refinement or solely polynomial enrichment. Our central result in Theorem 5 shows that each proposed adaptive algorithm generates a sequence of Galerkin approximations such that the corresponding sequence of energy error estimates converges to zero. Therefore, this result provides a theoretical guarantee that, for any given positive tolerance, the algorithms stop after a finite number of iterations. We note in Remark 6 that the proof of Theorem 5 is given for more general marking strategies, which are inspired by [MSV08, §2.2]. As an immediate consequence of Theorem 5, we show that, under the saturation assumption, the Galerkin approximations generated by the algorithms converge to the true parametric solution (Corollary 7). Further to that, in the case of Dörfler marking, we prove linear convergence of the energy error in Theorem 8.

We note that, although the results in this paper are presented for a simple model problem—steady-state diffusion equation whose coefficient has affine dependence on infinitely many parameters—our analysis will apply to more general elliptic linear problems with affine-parametric inputs (e.g., to linear elasticity models, see [KBPS18]) as well as in the context of goal-oriented adaptivity (see [BPRR18]).

The paper is organized as follows. Section 2 introduces the parametric model problem and its weak formulation. In Section 3, we introduce the approximation spaces, define sGFEM formulations, and recall the *a posteriori* error estimates derived in [BPRR18]. In Section 4, we present adaptive algorithms with four different marking criteria and formulate the main results of this work. The results of numerical experiments are reported in Section 5, where, in particular, we compare the computational cost associated with employing different marking criteria. Technical details and the proofs of theorems are given in Sections 6–8. The results of a more extensive experimental study of the computational cost associated with different marking criteria for a range of marking parameters are presented in Appendix A.

2. Parametric model problem

Let $D \subset \mathbb{R}^d$ $(d = 2, 3)$ be a bounded Lipschitz domain with polytopal boundary ∂D and let $\Gamma := \prod_{m=1}^{\infty}[-1, 1]$ denote the infinitely-dimensional hypercube. We consider the elliptic boundary value problem

$$\begin{aligned} -\nabla \cdot (a\nabla u) &= f \qquad \text{in } D \times \Gamma, \\ u &= 0 \qquad \text{on } \partial D \times \Gamma, \end{aligned} \tag{1}$$

where the scalar coefficient a and the right-hand side function f (and, hence, the solution u) depend on a countably infinite number of scalar parameters, i.e., $a = a(x, \mathbf{y})$, $f = f(x, \mathbf{y})$, and $u = u(x, \mathbf{y})$ with $x \in D$ and $\mathbf{y} \in \Gamma$. For the coefficient a, we assume linear dependence on the parameters, i.e.,

$$a(x, \mathbf{y}) = a_0(x) + \sum_{m=1}^{\infty} y_m a_m(x) \quad \text{for } x \in D \text{ and } \mathbf{y} = (y_m)_{m\in\mathbb{N}} \in \Gamma, \tag{2}$$

whereas for the right-hand side of (1) we assume that $f \in L^2_\pi(\Gamma; H^{-1}(D))$. Here, $\pi = \pi(\mathbf{y})$ is a probability measure on $(\Gamma, \mathcal{B}(\Gamma))$ with $\mathcal{B}(\Gamma)$ being the Borel σ-algebra on Γ, and we assume that $\pi(\mathbf{y})$ is the product of symmetric Borel probability measures π_m on $[-1, 1]$, i.e., $\pi(\mathbf{y}) = \prod_{m=1}^{\infty} \pi_m(y_m)$.

The scalar functions $a_m \in W^{1,\infty}(D)$ $(m \in \mathbb{N}_0)$ in (2) are required to satisfy the following inequalities

$$0 < a_0^{\min} \le a_0(x) \le a_0^{\max} < \infty \quad \text{for almost all } x \in D \tag{3}$$

and

$$\tau := \frac{1}{a_0^{\min}} \sum_{m=1}^{\infty} \|a_m\|_{L^\infty(D)} < 1. \tag{4}$$

With the Sobolev space $\mathbb{X} := H^1_0(D)$, consider the Bochner space $\mathbb{V} := L^2_\pi(\Gamma; \mathbb{X})$. On $\mathbb{V}$, define the bilinear forms

$$\begin{aligned} B_0(u, v) &:= \int_\Gamma \int_D a_0(x)\nabla u(x, \mathbf{y}) \cdot \nabla v(x, \mathbf{y}) \,\mathrm{d}x \,\mathrm{d}\pi(\mathbf{y}), \\ B(u, v) &:= B_0(u, v) + \sum_{m=1}^{\infty} \int_\Gamma \int_D y_m a_m(x)\nabla u(x, \mathbf{y}) \cdot \nabla v(x, \mathbf{y}) \,\mathrm{d}x \,\mathrm{d}\pi(\mathbf{y}). \end{aligned}$$

An elementary computation shows that assumptions (2)–(4) ensure that the bilinear forms $B_0(\cdot, \cdot)$ and $B(\cdot, \cdot)$ are symmetric, continuous, and elliptic on $\mathbb{V}$. Let $|||\cdot|||$ (resp., $|||\cdot|||_0$) denote the norm induced by $B(\cdot, \cdot)$ (resp., $B_0(\cdot, \cdot)$). Then, there holds

$$\lambda \,|||\, v \,|||^2 \le |||\, v \,|||_0^2 \le \Lambda \,|||\, v \,|||^2 \quad \text{for all } v \in \mathbb{V}, \tag{5}$$

where $0 < \lambda := \frac{a_0^{\min}}{a_0^{\max}(1+\tau)} < 1 < \Lambda := \frac{a_0^{\max}}{a_0^{\min}(1-\tau)} < \infty$.

The parametric problem (1) is understood in the weak sense: Given $f \in L^2_\pi(\Gamma; H^{-1}(D))$, find $u \in \mathbb{V}$ such that

$$B(u, v) = F(v) := \int_\Gamma \int_D f(x, \mathbf{y})v(x, \mathbf{y}) \,\mathrm{d}x \,\mathrm{d}\pi(\mathbf{y}) \quad \text{for all } v \in \mathbb{V}. \tag{6}$$

The existence and uniqueness of the solution $u \in \mathbb{V}$ to (6) follow by the Riesz theorem.

3. Finite element discretization and a posteriori error analysis

3.1. Approximation spaces. Let $\mathcal{T}_\bullet$ be a mesh, i.e., a conforming triangulation of D into compact non-degenerate simplices $T \in \mathcal{T}_\bullet$ (e.g., triangles for $d = 2$). Let $\mathcal{E}_\bullet$ be the corresponding set of facets (e.g., edges for $d = 2$). Let $\mathcal{E}_\bullet^{\rm int} \subset \mathcal{E}_\bullet$ be the set of interior facets, i.e., for each $E \in \mathcal{E}_\bullet^{\rm int}$, there exist unique $T, T' \in \mathcal{T}_\bullet$ such that $E = T \cap T'$. Let $\mathcal{N}_\bullet$ be the set of vertices of $\mathcal{T}_\bullet$. For $z \in \mathcal{N}_\bullet$, let $\varphi_{\bullet,z}$ be the associated hat function, i.e., $\varphi_{\bullet,z}$ is piecewise affine, globally continuous, and satisfies the Kronecker property $\varphi_{\bullet,z}(z') = \delta_{zz'}$ for all $z' \in \mathcal{N}_\bullet$. We consider the space of continuous piecewise linear finite elements

$$\mathbb{X}_\bullet := \mathcal{S}_0^1(\mathcal{T}_\bullet) := \{v_\bullet \in \mathbb{X} : v_\bullet|_T \text{ is affine for all } T \in \mathcal{T}_\bullet\} \subset \mathbb{X} = H_0^1(D).$$

Recall that $\{\varphi_{\bullet,z} : z \in \mathcal{N}_\bullet \setminus \partial D\}$ is the standard basis of $\mathbb{X}_\bullet$.

Let us now introduce the polynomial spaces on Γ. For each $m \in \mathbb{N}$, let $(P_n^m)_{n\in\mathbb{N}_0}$ denote the sequence of univariate polynomials which are orthogonal with respect to π_m such that P_n^m is a polynomial of degree $n \in \mathbb{N}_0$ with $\|P_n^m\|_{L^2_{\pi_m}(-1,1)} = 1$ and $P_0^m \equiv 1$. It is well known that $\{P_n^m : n \in \mathbb{N}_0\}$ is an orthonormal basis of $L^2_{\pi_m}(-1,1)$. With $\mathbb{N}_0^{\mathbb{N}} := \{\nu = (\nu_m)_{m\in\mathbb{N}} : \nu_m \in \mathbb{N}_0 \text{ for all } m \in \mathbb{N}\}$ and $\operatorname{supp}(\nu) := \{m \in \mathbb{N} : \nu_m \neq 0\}$, let $\mathfrak{I} := \{\nu \in \mathbb{N}_0^{\mathbb{N}} : \#\operatorname{supp}(\nu) < \infty\}$ be the set of finitely supported multi-indices. Note that $\mathfrak{I}$ is countable. With

$$P_\nu(\mathbf{y}) := \prod_{m\in\mathbb{N}} P_{\nu_m}^m(y_m) = \prod_{m\in\operatorname{supp}(\nu)} P_{\nu_m}^m(y_m) \quad \text{for all } \nu \in \mathfrak{I} \text{ and all } \mathbf{y} \in \Gamma,$$

the set $\{P_\nu : \nu \in \mathfrak{I}\}$ is an orthonormal basis of $\mathbb{P} := L^2_\pi(\Gamma)$; see [SG11, Theorem 2.12].

The Bochner space $\mathbb{V} = L^2_\pi(\Gamma; \mathbb{X})$ is isometrically isomorphic to $\mathbb{X} \otimes \mathbb{P}$ and each function $v \in \mathbb{V}$ can be represented in the form

$$v(x, \mathbf{y}) = \sum_{\nu\in\mathfrak{I}} v_\nu(x) P_\nu(\mathbf{y}) \quad \text{with unique coefficients } v_\nu \in \mathbb{X}. \tag{7}$$

Moreover, there holds (see [BPRR18, Lemma 2.1])

$$B_0(v, w) = \sum_{\nu\in\mathfrak{I}} \int_D a_0(x)\, \nabla v_\nu(x) \cdot \nabla w_\nu(x)\, \mathrm{d}x \quad \text{for all } v, w \in \mathbb{V} \tag{8}$$

and, in particular,

$$|\!|\!| v |\!|\!|_0^2 = \sum_{\nu\in\mathfrak{I}} \|a_0^{1/2} \nabla v_\nu\|^2_{L^2(D)} = \sum_{\nu\in\mathfrak{I}} |\!|\!| v_\nu P_\nu |\!|\!|_0^2 \quad \text{for all } v \in \mathbb{V}. \tag{9}$$

Let $\mathbf{0} = (0, 0, \dots)$ denote the zero index, and let $\mathfrak{P}_\bullet \subset \mathfrak{I}$ be a finite index set such that $\mathbf{0} \in \mathfrak{P}_\bullet$. We denote by $\operatorname{supp}(\mathfrak{P}_\bullet) := \bigcup_{\nu\in\mathfrak{P}_\bullet} \operatorname{supp}(\nu)$ the set of active parameters in $\mathfrak{P}_\bullet$.

Our discretization of (6) is based on the finite-dimensional tensor-product space

$$\mathbb{V}_\bullet := \mathbb{X}_\bullet \otimes \mathbb{P}_\bullet \subset \mathbb{X} \otimes \mathbb{P} = \mathbb{V} \quad \text{with} \quad \mathbb{P}_\bullet := \operatorname{span}\{P_\nu : \nu \in \mathfrak{P}_\bullet\} \subset \mathbb{P} = L^2_\pi(\Gamma).$$

The Galerkin discretization of (6) reads as follows: Find $u_\bullet \in \mathbb{V}_\bullet$ such that

$$B(u_\bullet, v_\bullet) = F(v_\bullet) \quad \text{for all } v_\bullet \in \mathbb{V}_\bullet. \tag{10}$$

Again, the Riesz theorem proves the existence and uniqueness of the solution $u_\bullet \in \mathbb{V}_\bullet$.

3.2. Mesh refinement and parametric enrichment. For mesh refinement, we employ newest vertex bisection (NVB); see Figure 1 for $d = 2$ and, e.g., [EGP18, Figure 2] for $d = 3$ as well as [Ste08, KPP13]. We assume that any mesh $\mathcal{T}_\bullet$ employed for the spatial discretization can be obtained by applying NVB refinement(s) to a given initial mesh $\mathcal{T}_0$.

For a given mesh $\mathcal{T}_\bullet$, let $\widehat{\mathcal{T}}_\bullet$ be the coarsest mesh obtained from $\mathcal{T}_\bullet$ such that: (i) for $d = 2$, all edges of $\mathcal{T}_\bullet$ have been bisected once (which corresponds to uniform refinement of all elements by three bisections; see Figure 1); (ii) for $d = 3$, all faces contain an interior vertex (see [EGP18, Figure 3] and the associated discussion therein). Then $\widehat{\mathcal{N}}_\bullet$ denotes the set of vertices of $\widehat{\mathcal{T}}_\bullet$ and $\{\widehat{\varphi}_{\bullet,z} : z \in \widehat{\mathcal{N}}_\bullet\}$ is the corresponding set of hat functions. The finite element space associated with $\widehat{\mathcal{T}}_\bullet$ is denoted by $\widehat{\mathbb{X}}_\bullet := \mathcal{S}^1_0(\widehat{\mathcal{T}}_\bullet)$. With $\mathcal{N}^+_\bullet := (\widehat{\mathcal{N}}_\bullet \setminus \mathcal{N}_\bullet) \setminus \partial D$ being the set of new interior vertices created by uniform refinement of $\mathcal{T}_\bullet$, one has $\widehat{\mathbb{X}}_\bullet = \mathbb{X}_\bullet \oplus \operatorname{span}\{\widehat{\varphi}_{\bullet,z} : z \in \mathcal{N}^+_\bullet\}$. For a later use, we note that there exists a constant $K \geq 1$ depending only on the initial mesh $\mathcal{T}_0$ such that

$$\#\{z \in \mathcal{N}^+_\bullet : |T \cap \operatorname{supp}(\widehat{\varphi}_{\bullet,z})| > 0\} \leq K < \infty \quad \text{for all } T \in \mathcal{T}_\bullet. \tag{11}$$

For a set of marked vertices $\mathcal{M}_\bullet \subseteq \mathcal{N}^+_\bullet$, let $\mathcal{T}_\circ := \operatorname{refine}(\mathcal{T}_\bullet, \mathcal{M}_\bullet)$ be the coarsest mesh such that $\mathcal{M}_\bullet \subseteq \mathcal{N}_\circ$, i.e., all marked vertices are vertices of $\mathcal{T}_\circ$. Since NVB is a binary refinement rule, this implies that $\mathcal{N}_\circ \subseteq \widehat{\mathcal{N}}_\bullet$ and $(\mathcal{N}_\circ \setminus \mathcal{N}_\bullet) \setminus \partial D = \mathcal{N}^+_\bullet \cap \mathcal{N}_\circ$. In particular, the choices $\mathcal{M}_\bullet = \emptyset$ and $\mathcal{M}_\bullet = \mathcal{N}^+_\bullet$ lead to the meshes $\mathcal{T}_\bullet = \operatorname{refine}(\mathcal{T}_\bullet, \emptyset)$ and $\widehat{\mathcal{T}}_\bullet = \operatorname{refine}(\mathcal{T}_\bullet, \mathcal{N}^+_\bullet)$, respectively.

Turning now to the parametric enrichment, we follow [BS16, BR18a, BPRR18] and consider the *detail index set*

$$\mathfrak{Q}_\bullet := \{\mu \in \mathfrak{I} \setminus \mathfrak{P}_\bullet : \mu = \nu \pm \varepsilon_m \text{ for all } \nu \in \mathfrak{P}_\bullet \text{ and all } m = 1, \dots, M_{\mathfrak{P}_\bullet} + 1\}, \tag{12}$$

where $\varepsilon_m \in \mathfrak{I}$ denotes the m-th unit sequence, i.e., $(\varepsilon_m)_i = \delta_{mi}$ for all $i \in \mathbb{N}$, and $M_{\mathfrak{P}_\bullet} \in \mathbb{N}$ is given by

$$M_{\mathfrak{P}_\bullet} := \begin{cases} 0 & \text{if } \mathfrak{P}_\bullet = \{\mathbf{0}\}, \\ \max\{\max(\operatorname{supp}(\nu)) : \nu \in \mathfrak{P}_\bullet \setminus \{\mathbf{0}\}\} & \text{otherwise.} \end{cases}$$

Then an enriched polynomial space $\mathbb{P}_\circ$ with $\mathbb{P}_\bullet \subset \mathbb{P}_\circ \subset \mathbb{P}$ can be obtained by adding some marked indices $\mathfrak{M}_\bullet \subseteq \mathfrak{Q}_\bullet$ to the current index set $\mathfrak{P}_\bullet$, i.e., $\mathbb{P}_\circ := \operatorname{span}\{P_\nu : \nu \in \mathfrak{P}_\circ\}$ with $\mathfrak{P}_\circ := \mathfrak{P}_\bullet \cup \mathfrak{M}_\bullet$. We denote by $\widehat{\mathbb{P}}_\bullet \subset \mathbb{P}$ the polynomial space obtained by adding to $\mathfrak{P}_\bullet$ all indices of $\mathfrak{Q}_\bullet$, i.e., $\widehat{\mathbb{P}}_\bullet := \operatorname{span}\{P_\nu : \nu \in \widehat{\mathfrak{P}}_\bullet\}$ with $\widehat{\mathfrak{P}}_\bullet := \mathfrak{P}_\bullet \cup \mathfrak{Q}_\bullet$.

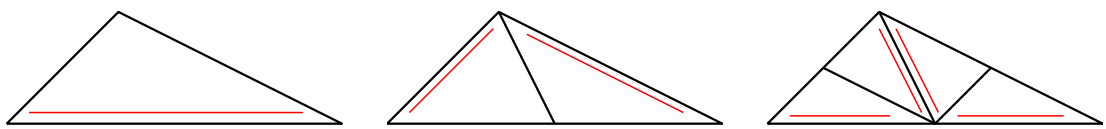

FIGURE 1. For NVB in 2D, each triangle $T \in \mathcal{T}_\bullet$ has one *reference edge*, indicated by the double line (left). Bisection of T is achieved by halving the reference edge. The reference edges of the sons are always opposite to the new vertex (middle). Recursive application of this rule leads to conforming meshes. After three bisections per element all edges of a triangle are halved (right). If all elements $T \in \mathcal{T}_\bullet$ are refined by three bisections, the resulting uniform refinement is conforming.

The analysis of the forthcoming adaptive algorithm will also rely on the enriched spaces

$$\widehat{\mathbb{V}}_\bullet := (\widehat{\mathbb{X}}_\bullet \otimes \mathbb{P}_\bullet) + (\mathbb{X}_\bullet \otimes \widehat{\mathbb{P}}_\bullet) \quad \text{and} \quad \widehat{\mathbb{V}}'_\bullet := \mathbb{X}_\bullet \otimes \widehat{\mathbb{P}}_\bullet. \tag{13}$$

3.3. A posteriori error estimation. In order to estimate the error due to spatial discretization, we employ the two-level error estimation strategy from [BPRR18]. Specifically, our spatial error estimate is given by

$$\eta_\bullet(\mathcal{N}_\bullet^+)^2 := \sum_{z\in\mathcal{N}_\bullet^+} \eta_\bullet(z)^2 \quad \text{with} \quad \eta_\bullet(z)^2 := \sum_{\nu\in\mathfrak{P}_\bullet} \frac{|F(\widehat{\varphi}_{\bullet,z}P_\nu) - B(u_\bullet, \widehat{\varphi}_{\bullet,z}P_\nu)|^2}{\|a_0^{1/2}\nabla\widehat{\varphi}_{\bullet,z}\|^2_{L^2(D)}}. \tag{14}$$

Remark 1. *For $d = 2$, we have $\#\mathcal{N}_\bullet^+ = \#\mathcal{E}_\bullet^{\mathrm{int}}$, and the new degrees of freedom correspond to the midpoints of interior edges. Then, the spatial error estimate can be indexed by $E \in \mathcal{E}_\bullet^{\mathrm{int}}$ rather than by $z \in \mathcal{N}_\bullet^+$; see* [BPRR18]. *Furthermore, in this case, one has $K = 3$ in* (11).

In order to estimate the error due to polynomial approximation on the parameter domain Γ, we employ the hierarchical error estimator from [BPS14, BS16]. First, for each $\nu \in \mathfrak{Q}_\bullet$, we define the estimator $e_\bullet^\nu \in \mathbb{X}_\bullet$ satisfying

$$B_0(e_\bullet^\nu P_\nu, v_\bullet P_\nu) = F(v_\bullet P_\nu) - B(u_\bullet, v_\bullet P_\nu) \quad \text{for all } v_\bullet \in \mathbb{X}_\bullet. \tag{15}$$

Then, the parametric error estimate is defined as follows:

$$\eta_\bullet(\mathfrak{Q}_\bullet)^2 := \sum_{\nu\in\mathfrak{Q}_\bullet} \eta_\bullet(\nu)^2 \quad \text{with} \quad \eta_\bullet(\nu) := \|a_0^{1/2}\nabla e_\bullet^\nu\|_{L^2(D)}. \tag{16}$$

From now on, for any $\mathcal{M}_\bullet \subseteq \mathcal{N}_\bullet^+$ and $\mathfrak{M}_\bullet \subseteq \mathfrak{Q}_\bullet$, we use the following notation

$$\eta_\bullet(\mathcal{M}_\bullet)^2 := \sum_{z\in\mathcal{M}_\bullet} \eta_\bullet(z)^2, \quad \eta_\bullet(\mathfrak{M}_\bullet)^2 := \sum_{\nu\in\mathfrak{M}_\bullet} \eta_\bullet(\nu)^2, \quad \eta_\bullet(\mathcal{M}_\bullet, \mathfrak{M}_\bullet)^2 := \eta_\bullet(\mathcal{M}_\bullet)^2 + \eta_\bullet(\mathfrak{M}_\bullet)^2.$$

We define the overall error estimate as follows:

$$\eta_\bullet^2 := \eta_\bullet(\mathcal{N}_\bullet^+, \mathfrak{Q}_\bullet)^2 = \eta_\bullet(\mathcal{N}_\bullet^+)^2 + \eta_\bullet(\mathfrak{Q}_\bullet)^2. \tag{17}$$

Let us now consider the enriched space $\widehat{\mathbb{V}}_\bullet$ defined in (13). According to the Riesz theorem, there exists a unique $\widehat{u}_\bullet \in \widehat{\mathbb{V}}_\bullet$ such that

$$B(\widehat{u}_\bullet, \widehat{v}_\bullet) = F(\widehat{v}_\bullet) \quad \text{for all } \widehat{v}_\bullet \in \widehat{\mathbb{V}}_\bullet. \tag{18}$$

Since $\mathbb{V}_\bullet \subset \widehat{\mathbb{V}}_\bullet$, the Galerkin orthogonality implies that

$$\| u - \widehat{u}_\bullet \|^2 + \| \widehat{u}_\bullet - u_\bullet \|^2 = \| u - u_\bullet \|^2. \tag{19}$$

In [BPRR18, Theorem 3.1], we prove the following theorem for the overall error estimate $\eta_\bullet$. The main result is the estimate (20), while efficiency (21) and reliability (23) then follow easily from (19).

Theorem 2. *There exists a constant $C_{\mathrm{thm}} \geq 1$, which depends only on the initial mesh $\mathcal{T}_0$ and the mean field a_0, such that*

$$\frac{\lambda}{K}\,\eta_\bullet^2 \leq \| \widehat{u}_\bullet - u_\bullet \|^2 \leq \Lambda C_{\mathrm{thm}}\,\eta_\bullet^2, \tag{20}$$

where λ, Λ are the constants in (5) *and K is the constant in* (11)*. In particular, there holds efficiency*

$$\frac{\lambda}{K}\,\eta_\bullet^2 \le |\!|\!| \widehat{u}_\bullet - u_\bullet |\!|\!|^2 \overset{(19)}{\le} |\!|\!| u - u_\bullet |\!|\!|^2. \tag{21}$$

Moreover, under the saturation assumption

$$|\!|\!| u - \widehat{u}_\bullet |\!|\!| \le q_{\rm sat}\, |\!|\!| u - u_\bullet |\!|\!| \quad \text{with some constant } 0 < q_{\rm sat} < 1, \tag{22}$$

there holds reliability

$$|\!|\!| u - u_\bullet |\!|\!|^2 \overset{(19)}{\le} \frac{1}{1-q_{\rm sat}^2}\, |\!|\!| \widehat{u}_\bullet - u_\bullet |\!|\!|^2 \le \frac{\Lambda C_{\rm thm}}{1-q_{\rm sat}^2}\,\eta_\bullet^2. \tag{23}$$

The proof of Theorem 2 given in [BPRR18] essentially relies on the stable subspace decompositions

$$\widehat{\mathbb{X}}_\bullet = \mathbb{X}_\bullet \oplus \bigoplus_{z\in\mathcal{N}_\bullet^+} \operatorname{span}\{\widehat{\varphi}_{\bullet,z}\} \quad \text{and} \quad \widehat{\mathbb{P}}_\bullet = \mathbb{P}_\bullet \oplus \bigoplus_{\nu\in\mathfrak{Q}_\bullet} \operatorname{span}\{P_\nu\}.$$

For $d = 2$, the analysis in [BPRR18], in fact, proves a more general result than estimate (20). Let $\mathcal{T}_\circ = \operatorname{refine}(\mathcal{T}_\bullet, \mathcal{M}_\bullet)$ and consider $z \in (\mathcal{N}_\circ \setminus \mathcal{N}_\bullet) \setminus \partial D = \mathcal{N}_\bullet^+ \cap \mathcal{N}_\circ \subseteq \mathcal{N}_\bullet^+$. Let $\varphi_{\circ,z} \in \mathbb{X}_\circ$ and $\widehat{\varphi}_{\bullet,z} \in \widehat{\mathbb{X}}_\bullet$ be the corresponding hat functions. Then, 2D NVB refinement ensures that $\varphi_{\circ,z} = \widehat{\varphi}_{\bullet,z}$, which yields the stable decomposition

$$\mathbb{X}_\circ = \mathbb{X}_\bullet \oplus \bigoplus_{z\in\mathcal{N}_\bullet^+\cap\mathcal{N}_\circ} \operatorname{span}\{\varphi_{\circ,z}\} = \mathbb{X}_\bullet \oplus \bigoplus_{z\in\mathcal{N}_\bullet^+\cap\mathcal{N}_\circ} \operatorname{span}\{\widehat{\varphi}_{\bullet,z}\}.$$

As a consequence, the analysis from [BPRR18] also proves the following result that allows to control the error reduction due to *adaptive* enrichment of both components of the approximation space $\mathbb{V}_\bullet = \mathbb{X}_\bullet \otimes \mathbb{P}_\bullet$.

Corollary 3. *Let $d = 2$. Let $C_{\rm thm} \ge 1$ be the constant from Theorem 2. Suppose that $\mathcal{T}_\circ = \operatorname{refine}(\mathcal{T}_\bullet, \mathcal{M}_\bullet)$ and $\widehat{\mathcal{T}}_\bullet = \operatorname{refine}(\mathcal{T}_\bullet, \mathcal{N}_\bullet^+)$ are obtained by 2D NVB refinement and $\mathfrak{P}_\circ = \mathfrak{P}_\bullet \cup \mathfrak{M}_\bullet$ for an index set $\mathfrak{M}_\bullet \subseteq \mathfrak{Q}_\bullet$. If $u_\bullet \in \mathbb{V}_\bullet$ and $u_\circ \in \mathbb{V}_\circ$ are two Galerkin approximations, then there holds*

$$\frac{\lambda}{K}\,\eta_\bullet\big(\mathcal{N}_\bullet^+ \cap \mathcal{N}_\circ,\, \mathfrak{M}_\bullet\big)^2 \le |\!|\!| u_\circ - u_\bullet |\!|\!|^2 \le \Lambda C_{\rm thm}\,\eta_\bullet\big(\mathcal{N}_\bullet^+ \cap \mathcal{N}_\circ,\, \mathfrak{M}_\bullet\big)^2. \tag{24}$$

4. Main results

4.1. Adaptive algorithms. Let $\mathcal{T}_0$ be the initial mesh and let the initial index set $\mathfrak{P}_0$ contain only the zero index, i.e., $\mathfrak{P}_0 := \{\mathbf{0}\}$. The adaptive algorithm below generates a sequence $(\mathcal{T}_\ell)_{\ell\in\mathbb{N}_0}$ of adaptively refined meshes and a sequence $(\mathfrak{P}_\ell)_{\ell\in\mathbb{N}_0}$ of adaptively enriched index sets such that, for all $\ell \in \mathbb{N}_0$, there holds

$$\mathcal{T}_{\ell+1} = \operatorname{refine}(\mathcal{T}_\ell, \mathcal{M}_\ell) \text{ for some } \mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+ \quad \text{and} \quad \mathfrak{P}_\ell \subseteq \mathfrak{P}_{\ell+1} \subseteq \widehat{\mathfrak{P}}_\ell = \mathfrak{P}_\ell \cup \mathfrak{Q}_\ell.$$

In particular, by the definition of the detail index set (12), one has $\mathfrak{Q}_\ell \setminus \mathfrak{P}_{\ell+1} \subseteq \mathfrak{Q}_{\ell+1}$ and $\widehat{\mathfrak{P}}_\ell \subseteq \widehat{\mathfrak{P}}_{\ell+1}$. Thus, the following inclusions hold

$$\mathbb{X}_\ell \subseteq \mathbb{X}_{\ell+1} \subseteq \widehat{\mathbb{X}}_\ell \subset \mathbb{X} \quad \text{and} \quad \mathbb{P}_\ell \subseteq \mathbb{P}_{\ell+1} \subseteq \widehat{\mathbb{P}}_\ell \subseteq \widehat{\mathbb{P}}_{\ell+1} \subset \mathbb{P}.$$

Furthermore, since the adaptive algorithm presented below performs either mesh refinement or parametric enrichment at each iteration $\ell \in \mathbb{N}_0$, one of the inclusions $\mathbb{X}_\ell \subseteq \mathbb{X}_{\ell+1}$

or $\mathbb{P}_\ell \subseteq \mathbb{P}_{\ell+1}$ is strict. Therefore, recalling the definition of the enriched spaces $\widehat{\mathbb{V}}_\ell$ and $\widehat{\mathbb{V}}'_\ell$ (see (13)), we conclude that

$$\mathbb{V}_\ell \subset \widehat{\mathbb{V}}'_\ell \subset \widehat{\mathbb{V}}_\ell \subset \mathbb{V}, \quad \mathbb{V}_\ell \subset \mathbb{V}_{\ell+1}, \quad \widehat{\mathbb{V}}'_\ell \subset \widehat{\mathbb{V}}'_{\ell+1}, \quad \text{and } \widehat{\mathbb{V}}_\ell \subset \widehat{\mathbb{V}}_{\ell+1} \quad \text{for all } \ell \in \mathbb{N}_0.$$

We consider the following basic loop of an adaptive algorithm, where the precise marking strategy is still left open, but will be specified subsequently.

Algorithm 4. ***Input:*** *$\mathcal{T}_0$, $\mathfrak{P}_0 = \{\mathbf{0}\}$, marking criterion. Set $\ell = 0$.*

(i) *Compute discrete solution $u_\ell \in \mathbb{V}_\ell$.*
(ii) *Compute error indicators $\eta_\ell(z)$ and $\eta_\ell(\nu)$ for all $z \in \mathcal{N}_\ell^+$ and all $\nu \in \mathfrak{Q}_\ell$.*
(iii) *Use marking criterion to obtain $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ and $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$.*
(iv) *Set $\mathfrak{P}_{\ell+1} = \mathfrak{P}_\ell \cup \mathfrak{M}_\ell$ and $\mathcal{T}_{\ell+1} = \operatorname{refine}(\mathcal{T}_\ell, \mathcal{M}_\ell)$.*
(v) *Increase the counter $\ell \mapsto \ell + 1$ and continue with* (i).

Output: *$(\mathcal{T}_\ell, \mathfrak{P}_\ell, u_\ell, \eta_\ell)_{\ell \in \mathbb{N}_0}$.*

The criteria below specify four different marking strategies for Step (iii) of Algorithm 4 and, at the same time, determine the type of enrichment for the next iteration of the algorithm. Each strategy comes with three parameters: $\vartheta > 0$ is a weight modulating the choice between mesh refinement and parametric enrichment (with parametric enrichment being favored for $\vartheta > 1$), $0 < \theta_{\mathbb{X}} \leq 1$ controls the marking of nodes in $\mathcal{N}_\ell^+$ (always based on the Dörfler criterion), whereas $0 < \theta_{\mathbb{P}} \leq 1$ controls the marking of indices in $\mathfrak{Q}_\ell$ (based on either the Dörfler criterion or the maximum criterion).

The first criterion enforces spatial refinement if the spatial error estimate is comparably large; otherwise, parametric enrichment is chosen for the next iteration. The marked facets (resp., marked indices) are obtained via Dörfler marking.

Marking criterion A ([EGSZ14, BR18a]). ***Input:*** *error indicators $\{\eta_\ell(z) : z \in \mathcal{N}_\ell^+\}$, $\{\eta_\ell(\nu) : \nu \in \mathfrak{Q}_\ell\}$; marking parameters $0 < \theta_{\mathbb{X}}, \theta_{\mathbb{P}} \leq 1$ and $\vartheta > 0$.*
Case (a)*: $\vartheta\, \eta_\ell(\mathfrak{Q}_\ell) \leq \eta_\ell(\mathcal{N}_\ell^+)$.*

- *Set $\mathfrak{M}_\ell = \emptyset$;*
- *Find $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ with minimal cardinality such that $\theta_{\mathbb{X}}\, \eta_\ell(\mathcal{N}_\ell^+) \leq \eta_\ell(\mathcal{M}_\ell)$.*

Case (b)*: $\vartheta\, \eta_\ell(\mathfrak{Q}_\ell) > \eta_\ell(\mathcal{N}_\ell^+)$.*

- *Find $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$ with minimal cardinality such that $\theta_{\mathbb{P}}\, \eta_\ell(\mathfrak{Q}_\ell) \leq \eta_\ell(\mathfrak{M}_\ell)$;*
- *Set $\mathcal{M}_\ell = \emptyset$.*

Output: *$\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ and $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$, where one of the subsets is empty.*

Criterion B is based on the idea that the error estimate η_ℓ on the refined elements (resp., added indices) provides information about the associated error reduction (see Corollary 3). This criterion enforces either spatial refinement (if the error reduction for spatial mesh refinement is comparably large) or parametric enrichment (otherwise).

Marking criterion B ([BR18a]). ***Input:*** *error indicators $\{\eta_\ell(z) : z \in \mathcal{N}_\ell^+\}$, $\{\eta_\ell(\nu) : \nu \in \mathfrak{Q}_\ell\}$; marking parameters $0 < \theta_{\mathbb{X}}, \theta_{\mathbb{P}} \leq 1$ and $\vartheta > 0$.*

- *Find $\widetilde{\mathfrak{M}}_\ell \subseteq \mathfrak{Q}_\ell$ with minimal cardinality such that $\theta_{\mathbb{P}}\, \eta_\ell(\mathfrak{Q}_\ell) \leq \eta_\ell(\widetilde{\mathfrak{M}}_\ell)$.*
- *Find $\widetilde{\mathcal{M}}_\ell \subseteq \mathcal{N}_\ell^+$ with minimal cardinality such that $\theta_{\mathbb{X}}\, \eta_\ell(\mathcal{N}_\ell^+) \leq \eta_\ell(\widetilde{\mathcal{M}}_\ell)$.*
- *Define $\widetilde{\mathcal{R}}_\ell := \mathcal{N}_\ell^+ \cap \widetilde{\mathcal{N}}_\ell$, where $\widetilde{\mathcal{N}}_\ell$ is associated with $\widetilde{\mathcal{T}}_\ell = \operatorname{refine}(\mathcal{T}_\ell, \widetilde{\mathcal{M}}_\ell)$.*

Case (a)*:* $\vartheta\,\eta_\ell(\widetilde{\mathfrak{M}}_\ell) \le \eta_\ell(\widetilde{\mathcal{R}}_\ell)$*. Set* $\mathfrak{M}_\ell = \emptyset$ *and* $\mathcal{M}_\ell = \widetilde{\mathcal{M}}_\ell$*.*
Case (b)*:* $\vartheta\,\eta_\ell(\widetilde{\mathfrak{M}}_\ell) > \eta_\ell(\widetilde{\mathcal{R}}_\ell)$*. Set* $\mathfrak{M}_\ell = \widetilde{\mathfrak{M}}_\ell$ *and* $\mathcal{M}_\ell = \emptyset$*.*
Output: $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ *and* $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$*, where one of the subsets is empty.*

Criterion C is a modification of Criterion A. It employs a maximum criterion in the parameter domain, while using Dörfler marking in the physical domain. As in Criterion A, the enrichment type is determined by the dominant contributing error estimate.

Marking criterion C. ***Input:*** *error indicators* $\{\eta_\ell(z) : z \in \mathcal{N}_\ell^+\}$*,* $\{\eta_\ell(\nu) : \nu \in \mathfrak{Q}_\ell\}$*; marking parameters* $0 < \theta_{\mathbb{X}} \le 1$*,* $0 \le \theta_{\mathbb{P}} \le 1$ *and* $\vartheta > 0$*.*
Case (a)*:* $\vartheta\,\eta_\ell(\mathfrak{Q}_\ell) \le \eta_\ell(\mathcal{N}_\ell^+)$*.*
- *Set* $\mathfrak{M}_\ell = \emptyset$*;*
- *Find* $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ *with minimal cardinality such that* $\theta_{\mathbb{X}}\,\eta_\ell(\mathcal{N}_\ell^+) \le \eta_\ell(\mathcal{M}_\ell)$*.*

Case (b)*:* $\vartheta\,\eta_\ell(\mathfrak{Q}_\ell) > \eta_\ell(\mathcal{N}_\ell^+)$*.*
- *Define* $\mathfrak{M}_\ell := \{\mu \in \mathfrak{Q}_\ell : \eta_\ell(\mu) \ge (1-\theta_{\mathbb{P}})\,\max_{\nu\in\mathfrak{Q}_\ell}\eta_\ell(\nu)\}$*;*
- *Set* $\mathcal{M}_\ell = \emptyset$*.*

Output: $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ *and* $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$*, where one of the subsets is empty.*

Finally, Criterion D is a modification of Criterion B in the same way as Criterion C is a modification of Criterion A. Namely, we employ Dörfler marking in the physical domain and use a maximum criterion in the parameter domain, while the refinement type for the next iteration is determined by the dominant error reduction.

Marking criterion D. ***Input:*** *error indicators* $\{\eta_\ell(z) : z \in \mathcal{N}_\ell^+\}$*,* $\{\eta_\ell(\nu) : \nu \in \mathfrak{Q}_\ell\}$*; marking parameters* $0 < \theta_{\mathbb{X}} \le 1$*,* $0 \le \theta_{\mathbb{P}} \le 1$ *and* $\vartheta > 0$*.*
- *Define* $\widetilde{\mathfrak{M}}_\ell := \{\mu \in \mathfrak{Q}_\ell : \eta_\ell(\mu) \ge (1-\theta_{\mathbb{P}})\,\max_{\nu\in\mathfrak{Q}_\ell}\eta_\ell(\nu)\}$*.*
- *Find* $\widetilde{\mathcal{M}}_\ell \subseteq \mathcal{N}_\ell^+$ *with minimal cardinality such that* $\theta_{\mathbb{X}}\,\eta_\ell(\mathcal{N}_\ell^+) \le \eta_\ell(\widetilde{\mathcal{M}}_\ell)$*.*
- *Define* $\widetilde{\mathcal{R}}_\ell := \mathcal{N}_\ell^+ \cap \widetilde{\mathcal{N}}_\ell$*, where* $\widetilde{\mathcal{N}}_\ell$ *is associated with* $\widetilde{\mathcal{T}}_\ell = \mathrm{refine}(\mathcal{T}_\ell, \widetilde{\mathcal{M}}_\ell)$*.*

Case (a)*:* $\vartheta\,\eta_\ell(\widetilde{\mathfrak{M}}_\ell) \le \eta_\ell(\widetilde{\mathcal{R}}_\ell)$*. Set* $\mathfrak{M}_\ell = \emptyset$ *and* $\mathcal{M}_\ell = \widetilde{\mathcal{M}}_\ell$*.*
Case (b)*:* $\vartheta\,\eta_\ell(\widetilde{\mathfrak{M}}_\ell) > \eta_\ell(\widetilde{\mathcal{R}}_\ell)$*. Set* $\mathfrak{M}_\ell = \widetilde{\mathfrak{M}}_\ell$ *and* $\mathcal{M}_\ell = \emptyset$*.*
Output: $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+$ *and* $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell$*, where one of the subsets is empty.*

In what follows we will write, e.g., Algorithm 4.A to refer to the algorithm obtained by employing Criterion A in Step (iii) of Algorithm 4. When we refer to Algorithm 4 without specifying the marking criterion, this will mean that the statement holds for any of the four proposed marking strategies.

4.2. Convergence results. The following theorem is the first main result of the present work. It shows that Algorithm 4 ensures convergence of the underlying error estimates to zero. We emphasize that it is valid independently of the saturation assumption (22).

Theorem 5. *For any choice of the marking parameters* $\theta_{\mathbb{X}}$*,* $\theta_{\mathbb{P}}$ *and* ϑ*, Algorithm 4 yields a convergent sequence of error estimates, i.e.,* $\eta_\ell \to 0$ *as* $\ell \to \infty$*.*

The proof of Theorem 5 is postponed to Section 6.

Remark 6. *The proof of Theorem 5 allows for more general marking strategies than those proposed in Section 4.1 above (see Propositions 10–11 in Section 6). However, we believe that the marking strategies proposed in Criteria A–D are natural candidates for the present setting.*

The following result is an immediate consequence of Theorem 5 and the reliability (23) from Theorem 2.

Corollary 7. *Let $(u_\ell)_{\ell\in\mathbb{N}_0}$ be the sequence of Galerkin solutions generated by Algorithm 4. Denote by $(\widehat{u}_\ell)_{\ell\in\mathbb{N}_0}$ the associated sequence of Galerkin solutions satisfying* (18) *and suppose that the saturation assumption* (22) *holds for each pair u_ℓ, $\widehat{u}_\ell$ ($\ell \in \mathbb{N}_0$). Then, for any choice of marking parameters $\theta_\mathbb{X}$, $\theta_\mathbb{P}$ and ϑ, Algorithm 4 yields convergence, i.e., $|\!|\!| u - u_\ell |\!|\!| \to 0$ as $\ell \to \infty$.*

In 2D and under the saturation assumption (22), Algorithm 4.A and Algorithm 4.B allow for a stronger convergence result than Corollary 7. The following theorem states linear convergence of the energy error. The proof is given in Section 8.

Theorem 8. *Let $d = 2$ and let $(u_\ell)_{\ell\in\mathbb{N}_0}$ be the sequence of Galerkin solutions generated by either Algorithm 4.A or Algorithm 4.B with arbitrary $0 < \theta_\mathbb{X}, \theta_\mathbb{P} \le 1$ and $\vartheta > 0$. Denote by $(\widehat{u}_\ell)_{\ell\in\mathbb{N}_0}$ the associated sequence of Galerkin solutions satisfying* (18) *and suppose that the saturation assumption* (22) *holds for each pair u_ℓ, $\widehat{u}_\ell$ ($\ell \in \mathbb{N}_0$). Then, there exists a constant $0 < q_{\mathrm{lin}} < 1$ such that*

$$|\!|\!| u - u_{\ell+1} |\!|\!| \le q_{\mathrm{lin}} \, |\!|\!| u - u_\ell |\!|\!| \quad \text{for all } \ell \in \mathbb{N}_0.$$

The constant q_{lin} depends only on the mean field a_0, the constant τ in (4)*, the saturation constant q_{sat} in* (22)*, the coarse mesh $\mathcal{T}_0$, and the marking parameters $\theta_\mathbb{X}$, $\theta_\mathbb{P}$, ϑ.*

5. Numerical results

In this section, we report the results of numerical experiments aiming to underpin our theoretical findings and compare the performance of Algorithms 4.A–4.D for a range of marking parameters. The experiments were performed using the open source MATLAB toolbox Stochastic T-IFISS [BR18b].

We consider the parametric model problem (1) posed on the L-shaped domain $D = (-1,1)^2 \setminus (-1,0]^2 \subset \mathbb{R}^2$ and set $f \equiv 1$. Following [EGSZ14, Section 11.1], we choose the expansion coefficients a_m ($m \in \mathbb{N}_0$) in (2) to represent planar Fourier modes of increasing total order, i.e.,

$$a_0(x) := 1, \quad a_m(x) := \alpha_m \cos(2\pi\beta_1(m)\, x_1) \cos(2\pi\beta_2(m)\, x_2), \quad x = (x_1, x_2) \in D.$$

Here, for all $m \in \mathbb{N}$, $\alpha_m := Am^{-\sigma}$ is the amplitude of the coefficient, where $\sigma > 1$ and $0 < A < 1/\zeta(\sigma)$, with ζ denoting the Riemann zeta function, while β_1 and β_2 are defined as

$$\beta_1(m) := m - k(m)(k(m)+1)/2 \quad \text{and} \quad \beta_2(m) := k(m) - \beta_1(m),$$

with $k(m) := \lfloor -1/2 + \sqrt{1/4 + 2m} \rfloor$. Note that under these assumptions, both conditions (3) and (4) are satisfied with $a_0^{\min} = a_0^{\max} = 1$ and $\tau = A\zeta(\sigma)$, respectively. We consider the case of $\sigma = 2$, which corresponds to a slow decay of the coefficients; fixing $\tau = A\zeta(\sigma) = 0.9$, this results in $A \approx 0.547$. Furthermore, we assume that the parameters y_m ($m \in \mathbb{N}$) in (2) are the images of uniformly distributed independent mean-zero random variables on $[-1,1]$. In this case, $\mathrm{d}\pi_m(y_m) = \mathrm{d}y_m/2$ and the orthonormal polynomial basis of $L^2_{\pi_m}(-1,1)$ consists of scaled Legendre polynomials. Note that the same model problem was used in numerical experiments in, e.g., [EGSZ14, EGSZ15, EM16, BR18a, BPRR18].

We compare the performance of Algorithms 4.A–4.D with respect to a measure of the total amount of work needed to reach a prescribed tolerance tol. Let $L = L(\mathsf{tol}) \in \mathbb{N}$ be

	$\theta_{\mathbb{P}}$								
	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
Algorithm 4.A ($\theta_{\mathbb{X}} = 0.8$)	2,454,929	2,454,929	2,454,929	2,454,929	2,454,929	2,403,912	1,628,563	**1,560,286**	1,731,044
Algorithm 4.B ($\theta_{\mathbb{X}} = 0.7$)	3,157,697	3,157,697	3,157,697	3,157,697	3,157,697	2,146,095	1,973,460	1,966,801	**1,488,993**
Algorithm 4.C ($\theta_{\mathbb{X}} = 0.7$)	2,094,382	1,891,752	1,970,087	2,014,430	**1,496,851**	1,710,029	1,793,937	2,185,402	1,837,025
Algorithm 4.D ($\theta_{\mathbb{X}} = 0.7$)	2,146,095	1,952,007	2,000,424	1,966,801	$\mathbf{1,460,210}^{\star}$	1,604,638	1,740,662	2,050,900	1,855,200

TABLE 1. Computational cost (25) of Algorithms 4.A–4.D. For each algorithm, we choose the spatial marking parameter $\theta_{\mathbb{X}} \in \Theta$ for which the smallest cost is incurred (see Tables 2–5 in Appendix A) and show the computational cost for all $\theta_{\mathbb{P}} \in \Theta$. The smallest cost for each algorithm is highlighted in boldface in the corresponding row. The boldface starred value shows the overall smallest cost, i.e., the smallest cost among all computations with 81 pairs $(\theta_{\mathbb{X}}, \theta_{\mathbb{P}}) \in \Theta \times \Theta$ for all four algorithms.

the smallest integer such that $\eta_L \leq \mathsf{tol}$, and let $N_\ell := \dim(\mathbb{V}_\ell) = \dim(\mathbb{X}_\ell)\dim(\mathbb{P}_\ell)$ be the total number of degrees of freedom at the ℓ-th iteration. We define the computational *cost* of Algorithm 4 as the cumulative number of degrees of freedom for all iterations of the adaptive loop, i.e.,

$$\mathsf{cost} = \mathsf{cost}(L) := \sum_{\ell=0}^{L} N_\ell. \tag{25}$$

We set $\mathsf{tol} = 5\text{e-}03$ and run Algorithms 4.A–4.D with marking parameters $\theta_{\mathbb{X}}$, $\theta_{\mathbb{P}} \in \Theta := \{0.1, 0.2, \ldots, 0.9\}$ (we set $\vartheta = 1$ in each Marking criterion A–D). The computational costs and the empirical convergence rates for each algorithm with 81 pairs $(\theta_{\mathbb{X}}, \theta_{\mathbb{P}}) \in \Theta \times \Theta$ of marking parameters are shown in Tables 2–5 in Appendix A. A snapshot of these results is presented in Table 1. The results show that the overall smallest cost is achieved by Algorithm 4.D for the values $\theta_{\mathbb{X}} = 0.7$ and $\theta_{\mathbb{P}} = 0.5$. These values of marking parameters are the ones for which also Algorithm 4.C yields the smallest cost among all pairs $(\theta_{\mathbb{X}}, \theta_{\mathbb{P}}) \in \Theta \times \Theta$. This similarity does not hold for Algorithms 4.A–4.B, for which the smallest cost is achieved with $\theta_{\mathbb{X}} = \theta_{\mathbb{P}} = 0.8$ for Algorithm 4.A and with $\theta_{\mathbb{X}} = 0.7$ and $\theta_{\mathbb{P}} = 0.9$ for Algorithm 4.B. Thus, we conclude that, for the above values of marking parameters, the adaptive algorithms with refinements driven by dominant error reduction estimates (Algorithms 4.B and 4.D) incur less computational costs than their counterparts driven by dominant contributing error estimates (Algorithms 4.A and 4.C). On the other hand, the algorithms that employ the maximum criterion for parametric refinement (Algorithms 4.C and 4.D) incur less computational costs than their counterparts that use Dörfler marking (Algorithms 4.A and 4.B). Overall, the smallest computational cost is incurred by the algorithm that combines these two winning strategies—Algorithm 4.D.

Figure 2 shows the decay of the overall error estimate η_ℓ versus the number of degrees of freedom N_ℓ for different values of $\theta_{\mathbb{P}} \in \Theta$ with $\theta_{\mathbb{X}} = 0.8$ in Algorithm 4.A and $\theta_{\mathbb{X}} = 0.7$

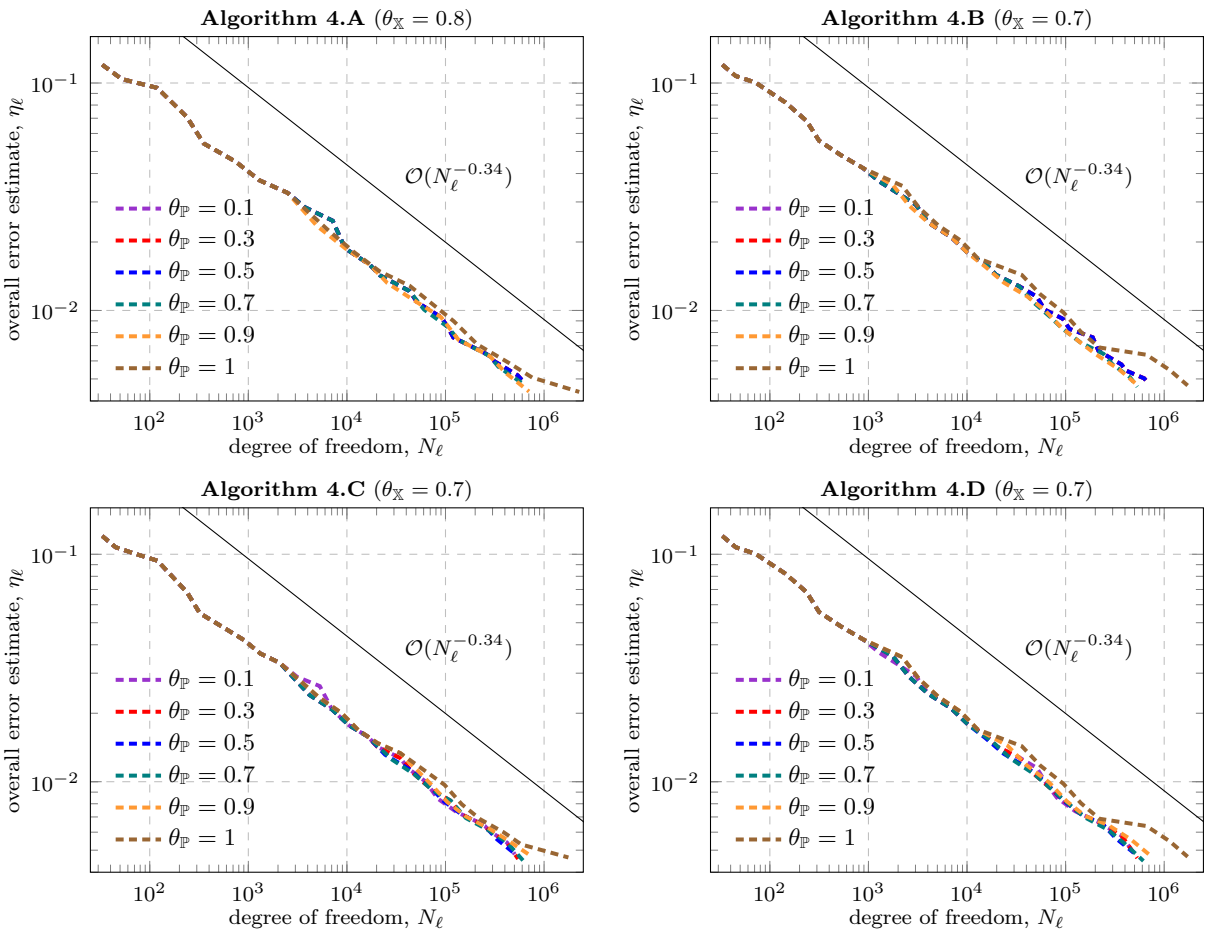

FIGURE 2. Decay of the overall error estimates η_ℓ computed at each iteration of Algorithm 4.A with $\theta_{\mathbb{X}} = 0.8$ and Algorithms 4.B–4.D with $\theta_{\mathbb{X}} = 0.7$, for $\theta_{\mathbb{P}} \in \{0.1, 0.3, 0.5, 0.7, 0.9, 1\}$.

in Algorithms 4.B–4.D. The aim of these plots is to show that the adaptive algorithm converges regardless of the marking criterion and the value of $\theta_{\mathbb{P}}$ used (similar decay rates are obtained for other values of $\theta_{\mathbb{X}}$, $\theta_{\mathbb{P}} \in \Theta$; see Appendix A). Observe that η_ℓ decays also in the case $\theta_{\mathbb{P}} = 1 \notin \Theta$ for all algorithms. However, in this case, significantly more degrees of freedom are needed to reach the prescribed tolerance, compared to the cases of $\theta_{\mathbb{P}} \in \Theta$. This is because, for $\theta_{\mathbb{P}} = 1$, each parametric enrichment is performed by augmenting the index set $\mathfrak{P}_\ell$ with the whole detail index set $\mathfrak{Q}_\ell$.

In Figure 3, we plot the decay of all error estimates computed by the four algorithms with the pairs of marking parameters yielding the corresponding smallest cost. As expected, we see that the decay rates of η_ℓ are similar in all four cases.

To conclude, we test the effectiveness of our error estimation strategy by computing a reference energy error as follows. We first compute an accurate solution $u_{\text{ref}} \in \mathbb{V}_{\text{ref}} := \mathbb{X}_{\text{ref}} \otimes \mathbb{P}_{\text{ref}}$ using quadratic (P2) finite element approximations over a fine mesh $\mathcal{T}_{\text{ref}}$ and employing a large index set $\mathfrak{P}_{\text{ref}}$. Then, we define the effectivity indices

$$\zeta_\ell := \frac{\eta_\ell}{|\!|\!| u_{\text{ref}} - u_\ell |\!|\!|} = \frac{\eta_\ell}{(|\!|\!| u_{\text{ref}} |\!|\!|^2 - |\!|\!| u_\ell |\!|\!|^2)^{1/2}} \quad \text{for all } \ell = 0, \dots, L,$$

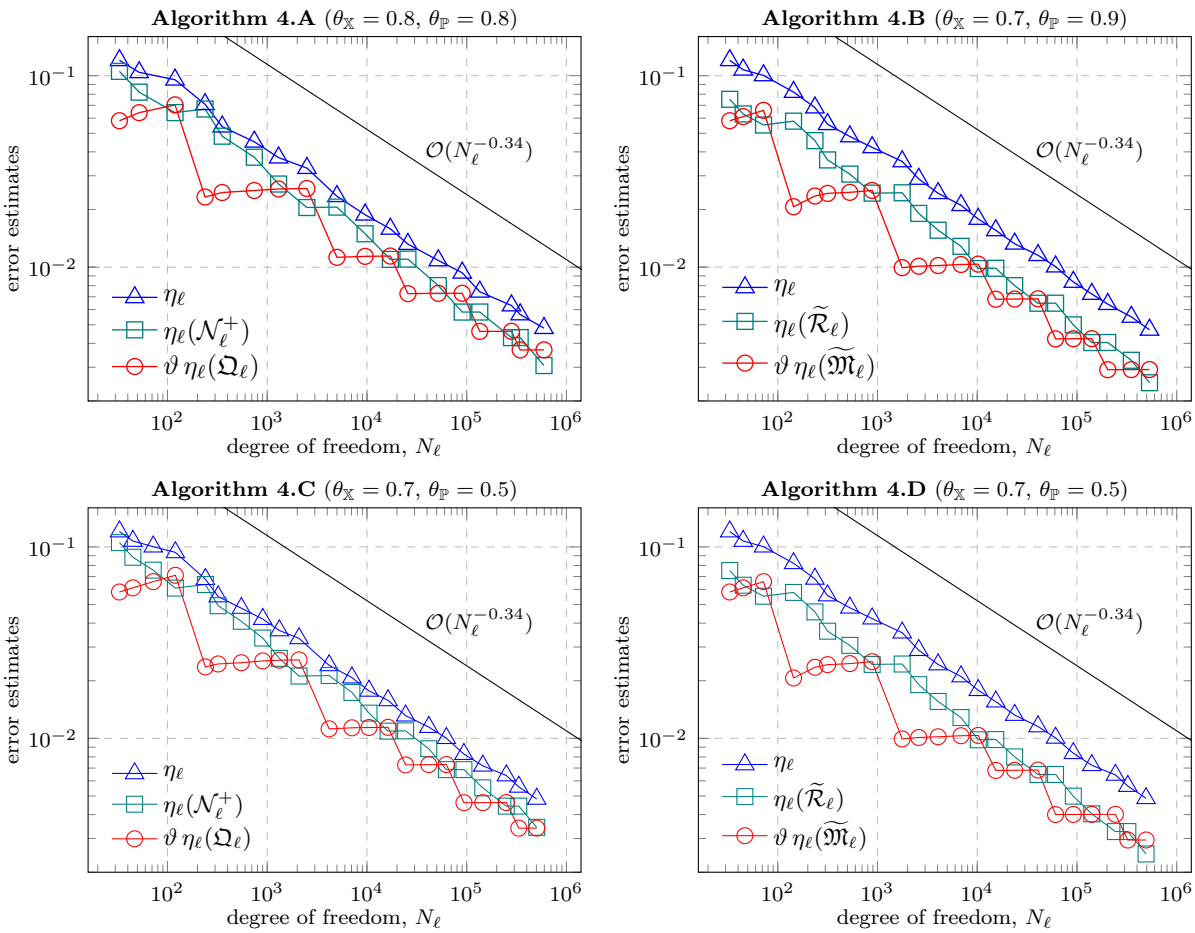

FIGURE 3. Decay of the error estimates computed at each iteration of Algorithms 4.A–4.D with the marking parameters $\theta_{\mathbb{X}}$, $\theta_{\mathbb{P}} \in \Theta$ that yield smallest cost (see Table 1).

where the equality holds due to Galerkin orthogonality and the symmetry of the bilinear form $B(\cdot,\cdot)$. In this experiment, we choose $\mathcal{T}_{\mathrm{ref}}$ to be the uniform refinement of the mesh $\mathcal{T}_L$ generated by Algorithm 4.B with $\theta_{\mathbb{P}} = 0.5$ (i.e., one of the final meshes with the largest number of elements) and $\mathfrak{P}_{\mathrm{ref}}$ to be the final index set $\mathfrak{P}_L$ produced by Algorithm 4.D with $\theta_{\mathbb{P}} = 0.8$ (i.e., one of the largest index sets generated).

Figure 4 shows the effectivity indices ζ_ℓ obtained for Algorithms 4.A–4.B (left) and Algorithms 4.C–4.D (right) with the pairs of parameters $(\theta_{\mathbb{X}}, \theta_{\mathbb{P}})$ for which the smallest cost is attained. We observe that in all cases the error is slightly underestimated, as the effectivity indices vary in a range between 0.7 and 0.82 throughout all iterations.

6. Proof of Theorem 5 (plain convergence)

We start with stating three propositions which address convergence of either the spatial component or the parametric component of the error estimate given by (17). To ease the readability, the proofs of propositions are postponed to Section 7.

The first proposition proves that each parametric error indicator converges to some limiting error indicator.

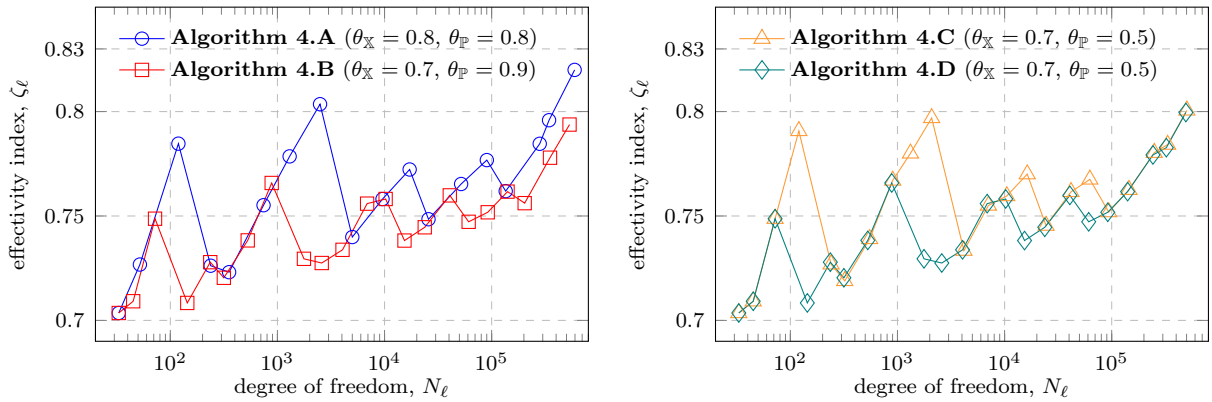

FIGURE 4. The effectivity indices ζ_ℓ for the sGFEM solutions at each iteration of Algorithms 4.A–4.B (left) and Algorithms 4.C–4.D (right) with the marking parameters $\theta_{\mathbb{X}}, \theta_{\mathbb{P}} \in \Theta$ that yield smallest cost (see Table 1).

Proposition 9. *For $\nu \in \mathfrak{Q}_\ell$, let $\eta_\ell(\nu) \geq 0$ be the parametric error indicator from* (16)*. For $\nu \in \mathfrak{I} \setminus \mathfrak{Q}_\ell$, define $\eta_\ell(\nu) := 0$. Then, for each $\nu \in \mathfrak{I}$, there exists $\eta_\infty(\nu) \geq 0$ such that*

$$\sum_{\nu \in \mathfrak{I}} \eta_\infty(\nu)^2 < \infty \quad \text{and} \quad \sum_{\nu \in \mathfrak{I}} |\eta_\infty(\nu) - \eta_\ell(\nu)|^2 \to 0 \quad \text{as } \ell \to \infty. \tag{26}$$

The second proposition states that the parametric enrichment satisfying a certain weak marking criterion along a subsequence guarantees convergence of the whole sequence of parametric error estimates.

Proposition 10. *Let $g_{\mathbb{P}} : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ be a continuous function with $g_{\mathbb{P}}(0) = 0$. Suppose that Algorithm 4 yields a subsequence $(\mathfrak{P}_{\ell_k})_{k \in \mathbb{N}_0} \subset (\mathfrak{P}_\ell)_{\ell \in \mathbb{N}_0}$ satisfying the following property:*

$$\eta_{\ell_k}(\mu) \leq g_{\mathbb{P}}\big(\eta_{\ell_k}(\mathfrak{M}_{\ell_k})\big) \quad \text{for all } k \in \mathbb{N}_0 \text{ and all } \mu \in \mathfrak{Q}_{\ell_k} \setminus \mathfrak{M}_{\ell_k}, \tag{27}$$

i.e., the non-marked multi-indices are controlled by the marked ones. Then, the sequence of parametric error estimates converges to zero, i.e., $\eta_\ell(\mathfrak{Q}_\ell) \to 0$ as $\ell \to \infty$.

The third proposition addresses convergence of spatial error estimates. Unlike in Proposition 10 for parametric estimates, the convergence here is only shown along the subsequence for which spatial refinement takes place.

Proposition 11. *Let $g_{\mathbb{X}} : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ be a continuous function with $g_{\mathbb{X}}(0) = 0$. Suppose that Algorithm 4 yields a subsequence $(\mathcal{T}_{\ell_k})_{k \in \mathbb{N}_0} \subset (\mathcal{T}_\ell)_{\ell \in \mathbb{N}_0}$ satisfying the following property:*

$$\eta_{\ell_k}(z) \leq g_{\mathbb{X}}\big(\eta_{\ell_k}(\mathcal{M}_{\ell_k})\big) \quad \text{for all } k \in \mathbb{N}_0 \text{ and all } z \in \mathcal{N}_{\ell_k}^+ \setminus \mathcal{M}_{\ell_k}, \tag{28}$$

i.e., the non-marked vertices are controlled by the marked ones. Then, the corresponding subsequence of spatial error estimates converges to zero, i.e., $\eta_{\ell_k}(\mathcal{N}_{\ell_k}^+) \to 0$ as $k \to \infty$.

Remark 12. *The marking strategies employed in Criteria A–D, i.e., the Dörfler marking strategy and the maximum criterion, satisfy the properties* (27)–(28) *assumed in Propositions 10–11. For example, let us show that* (27) *holds for parametric error indicators (the*

same arguments will apply to spatial error indicators). Suppose that the ℓ_k-th step of the adaptive algorithm employs the maximum criterion, i.e.,

$$\mathfrak{M}_{\ell_k} := \{\mu \in \mathfrak{Q}_{\ell_k} : \eta_{\ell_k}(\mu) \geq (1-\theta_{\mathbb{P}}) \max_{\nu \in \mathfrak{Q}_{\ell_k}} \eta_{\ell_k}(\nu)\}.$$

Then, for $\mu \in \mathfrak{Q}_{\ell_k} \setminus \mathfrak{M}_{\ell_k}$, there holds

$$\eta_{\ell_k}(\mu) < (1-\theta_{\mathbb{P}}) \max_{\nu \in \mathfrak{Q}_{\ell_k}} \eta_{\ell_k}(\nu) \leq (1-\theta_{\mathbb{P}})\, \eta_{\ell_k}(\mathfrak{M}_{\ell_k}),$$

which is (27) *with $g_{\mathbb{P}}(s) := (1-\theta_{\mathbb{P}})s$.*

Similarly, suppose that the ℓ_k-th step of the algorithm employs Dörfler marking, i.e.,

$$\mathfrak{M}_{\ell_k} \subseteq \mathfrak{Q}_{\ell_k} \text{ satisfies } \theta_{\mathbb{P}}\, \eta_{\ell_k}(\mathfrak{Q}_{\ell_k}) \leq \eta_{\ell_k}(\mathfrak{M}_{\ell_k}).$$

Then, for $\mu \in \mathfrak{Q}_{\ell_k} \setminus \mathfrak{M}_{\ell_k}$, one has

$$\eta_{\ell_k}(\mu) \leq \eta_{\ell_k}(\mathfrak{Q}_{\ell_k} \setminus \mathfrak{M}_{\ell_k}) = \big(\eta_{\ell_k}(\mathfrak{Q}_{\ell_k})^2 - \eta_{\ell_k}(\mathfrak{M}_{\ell_k})^2\big)^{1/2} \leq (1-\theta_{\mathbb{P}}^2)^{1/2}\, \theta_{\mathbb{P}}^{-1}\, \eta_{\ell_k}(\mathfrak{M}_{\ell_k}),$$

which is (27) *with $g_{\mathbb{P}}(s) := (1-\theta_{\mathbb{P}}^2)^{1/2}\, \theta_{\mathbb{P}}^{-1}\, s$.*

With the aforegoing propositions, we can proceed to the proof of our first main result.

Proof of Theorem 5. We divide the proof into three steps.

Step 1. Consider Algorithms 4.A and 4.C. If case (a) in the corresponding marking strategies occurs only finitely many times, then there exists $\ell_0 \in \mathbb{N}$ such that case (b) (i.e., parametric enrichment) occurs for all $\ell \geq \ell_0$. Then, according to the criterion used to decide on the type of enrichment, one has $0 \leq \eta_\ell(\mathcal{N}_\ell^+) < \vartheta\, \eta_\ell(\mathfrak{Q}_\ell)$ for all $\ell \geq \ell_0$. Since $\eta_\ell(\mathfrak{Q}_\ell) \to 0$ as $\ell \to \infty$ by Proposition 10, we conclude that $\eta_\ell \to 0$ as $\ell \to \infty$.

If case (b) in Marking criteria A and C occurs finitely many times, then there exists $\ell_0 \in \mathbb{N}$ such that only case (a) (i.e., spatial refinement) occurs for all $\ell \geq \ell_0$. Hence, $0 \leq \vartheta\, \eta_\ell(\mathfrak{Q}_\ell) \leq \eta_\ell(\mathcal{N}_\ell^+)$ for all $\ell \geq \ell_0$. Since $\eta_\ell(\mathcal{N}_\ell^+) \to 0$ as $\ell \to \infty$ by Proposition 11, we conclude that $\eta_\ell \to 0$ as $\ell \to \infty$.

Finally, if both cases (a) and (b) happen infinitely often, we split the sequence $(\eta_\ell)_{\ell \in \mathbb{N}_0}$ into two disjoint subsequences: $(\eta_{\ell_k^{(\mathrm{a})}})_{k \in \mathbb{N}}$, where only case (a) occurs, and $(\eta_{\ell_k^{(\mathrm{b})}})_{k \in \mathbb{N}}$, where only case (b) occurs. With the preceding argument, it follows that $\eta_{\ell_k^{(\mathrm{a})}}, \eta_{\ell_k^{(\mathrm{b})}} \to 0$ as $k \to \infty$. This implies the convergence of the sequence $\eta_\ell \to 0$ as $\ell \to \infty$.

Step 2. Let us now consider Algorithm 4.B. We argue as in Step 1. If case (a) in Marking criterion B occurs only finitely many times, then there exists $\ell_0 \in \mathbb{N}$ such that case (b) (i.e., parametric enrichment) occurs for all $\ell \geq \ell_0$. Then, according to the criterion used to decide on the type of enrichment, one has

$$0 \leq \theta_{\mathbb{X}}\, \eta_\ell(\mathcal{N}_\ell^+) \leq \eta_\ell(\widetilde{\mathcal{M}}_\ell) \leq \eta_\ell(\widetilde{\mathcal{R}}_\ell) < \vartheta\, \eta_\ell(\mathfrak{M}_\ell) \leq \vartheta\, \eta_\ell(\mathfrak{Q}_\ell) \quad \text{for all } \ell \geq \ell_0.$$

Since $\eta_\ell(\mathfrak{Q}_\ell) \to 0$ as $\ell \to \infty$ by Proposition 10, we conclude that $\eta_\ell \to 0$ as $\ell \to \infty$.

If case (b) in Marking criterion B occurs finitely many times, then there exists $\ell_0 \in \mathbb{N}$ such that only case (a) (i.e., spatial refinement) occurs for all $\ell \geq \ell_0$ and hence

$$0 \leq \theta_{\mathbb{P}}\, \eta_\ell(\mathfrak{Q}_\ell) \leq \eta_\ell(\widetilde{\mathfrak{M}}_\ell) < \vartheta^{-1}\, \eta_\ell(\widetilde{\mathcal{R}}_\ell) \leq \vartheta^{-1}\, \eta_\ell(\mathcal{N}_\ell^+) \quad \text{for all } \ell \geq \ell_0.$$

Since $\eta_\ell(\mathcal{N}_\ell^+) \to 0$ as $\ell \to \infty$ by Proposition 11, we conclude that $\eta_\ell \to 0$ as $\ell \to \infty$.

If both cases (a) and (b) occur infinitely often, then we proceed as in Step 1 to show that $\eta_\ell \to 0$ as $\ell \to \infty$.

Step 3. Finally, consider Algorithm 4.D. Arguing as for Algorithm 4.B in Step 2, we prove that

$$\eta_\ell(\mathcal{N}_\ell^+) \to 0 \quad \text{as well as} \quad \eta_\ell(\widetilde{\mathfrak{M}}_\ell) \to 0 \quad \text{as } \ell \to \infty. \tag{29}$$

It remains to show that $\eta_\ell(\mathfrak{Q}_\ell) \to 0$ as $\ell \to \infty$. By Proposition 9, there exists a sequence $(\eta_\infty(\nu))_{\nu\in\mathfrak{I}}$ satisfying (26). In particular, $\sup_{\nu\in\mathfrak{I}} \eta_\infty(\nu) < \infty$. Let $\varepsilon > 0$ and choose $\mu \in \mathfrak{I}$ such that

$$\sup_{\nu\in\mathfrak{I}} \eta_\infty(\nu) \le \eta_\infty(\mu) + \varepsilon.$$

Together with (26) and (29), the triangle inequality yields that

$$0 \le \eta_\infty(\mu) + \varepsilon \le |\eta_\infty(\mu) - \eta_\ell(\mu)| + \eta_\ell(\mu) + \varepsilon \le |\eta_\infty(\mu) - \eta_\ell(\mu)| + \eta_\ell(\widetilde{\mathfrak{M}}_\ell) + \varepsilon \xrightarrow{\ell\to\infty} \varepsilon.$$

Since $\varepsilon > 0$ is arbitrary, we conclude that $\eta_\infty(\nu) = 0$ for all $\nu \in \mathfrak{I}$. With (26), this proves that $\eta_\ell(\mathfrak{Q}_\ell)^2 = \sum_{\nu\in\mathfrak{I}} \eta_\ell(\nu)^2 \to 0$ as $\ell \to \infty$. □

7. Proof of Propositions 9, 10, and 11

In this section, we collect some auxiliary results and prove Propositions 9, 10, and 11.

7.1. *A priori* convergence of adaptive algorithms. The following lemma is an early result from [BV84] which proves that adaptive algorithms (without coarsening) always lead to convergence of the discrete solutions.

Lemma 13 (*a priori* convergence)**.** *Let V be a Hilbert space. Let $a : V \times V \to \mathbb{R}$ be an elliptic and continuous bilinear form. Let $F \in V^*$ be a linear and continuous functional. For each $\ell \in \mathbb{N}_0$, let $V_\ell \subseteq V$ be a closed subspace such that $V_\ell \subseteq V_{\ell+1}$. Furthermore, define the limiting space $V_\infty := \overline{\bigcup_{\ell=0}^\infty V_\ell} \subseteq V$. Then, for all $\ell \in \mathbb{N}_0 \cup \{\infty\}$, there exists a unique Galerkin solution $u_\ell \in V_\ell$ satisfying*

$$a(u_\ell, v_\ell) = F(v_\ell) \quad \textit{for all } v_\ell \in V_\ell. \tag{30}$$

Moreover, there holds

$$\|u_\infty - u_\ell\|_V \xrightarrow{\ell\to\infty} 0.$$

Proof. For each $\ell \in \mathbb{N}_0 \cup \{\infty\}$, the existence and uniqueness of the Galerkin solution $u_\ell \in V_\ell$ satisfying (30) follow from the Lax–Milgram theorem. Moreover, since $V_\ell \subseteq V_\infty$, u_ℓ is also a Galerkin approximation to u_∞. Therefore, the Céa lemma proves that

$$\|u_\infty - u_\ell\|_V \lesssim \min_{v_\ell\in V_\ell} \|u_\infty - v_\ell\|_V \xrightarrow{\ell\to\infty} 0$$

by definition of V_∞. □

7.2. Proof of Proposition 9. For $\nu \in \mathfrak{Q}_\ell$, recall the functions $e_\ell^\nu \in \mathbb{X}_\ell$ from (15). Define

$$\widehat{e}_\ell' := \sum_{\nu\in\mathfrak{I}} e_\ell^\nu P_\nu \in \mathbb{X}_\ell \otimes \widehat{\mathbb{P}}_\ell \overset{(13)}{=} \widehat{\mathbb{V}}_\ell', \quad \text{where} \quad e_\ell^\nu := 0 \text{ for all } \nu \in \mathfrak{I} \setminus \mathfrak{Q}_\ell.$$

Note that $\eta_\ell(\nu) = \|\!| e_\ell^\nu P_\nu |\!\|_0$ for all $\nu \in \mathfrak{Q}_\ell$ and define $\eta_\ell(\nu) := \|\!| e_\ell^\nu P_\nu |\!\|_0 = 0$ for all $\nu \in \mathfrak{I} \setminus \mathfrak{Q}_\ell$. The next lemma shows that the sequence $\widehat{e}_\ell'$ converges to some limit $\widehat{e}_\infty'$ in $\mathbb{V}$.

Lemma 14. *There exists a sequence* $(e_\infty^\nu)_{\nu\in\mathfrak{I}} \subset \mathbb{X}$ *such that* $\widehat{e}'_\infty := \sum_{\nu\in\mathfrak{I}} e_\infty^\nu P_\nu \in \mathbb{V}$ *satisfies*

$$\|\!| \widehat{e}'_\infty |\!\|_0^2 = \sum_{\nu\in\mathfrak{I}} \|\!| e_\infty^\nu P_\nu |\!\|_0^2 < \infty \quad \textit{and} \quad \|\!| \widehat{e}'_\infty - \widehat{e}'_\ell |\!\|_0^2 = \sum_{\nu\in\mathfrak{I}} \|\!| (e_\infty^\nu - e_\ell^\nu) P_\nu |\!\|_0^2 \xrightarrow{\ell\to\infty} 0. \tag{31}$$

Proof. The tensor-product structure of $\widehat{\mathbb{V}}'_\ell = \mathbb{X}_\ell \otimes \widehat{\mathbb{P}}_\ell$ and pairwise orthogonality of subspaces $X_\ell \otimes \operatorname{span}\{P_\nu\}$ ($\nu \in \mathfrak{I}$) with respect to $B_0(\cdot,\cdot)$ imply that

$$B_0(\widehat{e}'_\ell, v_\ell P_\nu) \overset{(8)}{=} B_0(e_\ell^\nu P_\nu, v_\ell P_\nu) \overset{(15)}{=} F(v_\ell P_\nu) - B(u_\ell, v_\ell P_\nu) \quad \text{for all } \nu \in \mathfrak{Q}_\ell \text{ and } v_\ell \in \mathbb{X}_\ell.$$

Moreover, there holds

$$B_0(\widehat{e}'_\ell, v_\ell P_\nu) \overset{(8)}{=} B_0(e_\ell^\nu P_\nu, v_\ell P_\nu) = 0 \overset{(10)}{=} F(v_\ell P_\nu) - B(u_\ell, v_\ell P_\nu) \text{ for all } \nu \in \mathfrak{P}_\ell \text{ and } v_\ell \in \mathbb{X}_\ell.$$

Hence, $\widehat{e}'_\ell \in \widehat{\mathbb{V}}'_\ell$ is the unique solution of the variational problem

$$B_0(\widehat{e}'_\ell, \widehat{v}'_\ell) = F(\widehat{v}'_\ell) - B(u_\ell, \widehat{v}'_\ell) \quad \text{for all } \widehat{v}'_\ell \in \widehat{\mathbb{V}}'_\ell. \tag{32}$$

Lemma 13 proves that $\|\!| u_\infty - u_\ell |\!\| \to 0$ as $\ell \to \infty$ for some $u_\infty \in \mathbb{V}$. Consider the unique solution $\widehat{e}''_\ell \in \widehat{\mathbb{V}}'_\ell$ of the auxiliary problem

$$B_0(\widehat{e}''_\ell, \widehat{v}'_\ell) = F(\widehat{v}'_\ell) - B(u_\infty, \widehat{v}'_\ell) \quad \text{for all } \widehat{v}'_\ell \in \widehat{\mathbb{V}}'_\ell. \tag{33}$$

Since $\widehat{\mathbb{V}}'_\ell \subseteq \widehat{\mathbb{V}}'_{\ell+1}$, Lemma 13 also proves that $\|\!| \widehat{e}'_\infty - \widehat{e}''_\ell |\!\| \to 0$ as $\ell \to \infty$ for some $\widehat{e}'_\infty \in \mathbb{V}$. Exploiting (32) and (33) for $\widehat{v}'_\ell = \widehat{e}''_\ell - \widehat{e}'_\ell \in \widehat{\mathbb{V}}'_\ell$, we see that

$$\|\!| \widehat{e}''_\ell - \widehat{e}'_\ell |\!\|_0^2 = B_0(\widehat{e}''_\ell - \widehat{e}'_\ell, \widehat{e}''_\ell - \widehat{e}'_\ell) = -B(u_\infty - u_\ell, \widehat{e}''_\ell - \widehat{e}'_\ell) \le \|\!| u_\infty - u_\ell |\!\| \, \|\!| \widehat{e}''_\ell - \widehat{e}'_\ell |\!\|.$$

With the norm equivalence $\|\!| \cdot |\!\|_0 \simeq \|\!| \cdot |\!\|$, the triangle inequality thus proves that

$$\|\!| \widehat{e}'_\infty - \widehat{e}'_\ell |\!\|_0 \le \|\!| \widehat{e}'_\infty - \widehat{e}''_\ell |\!\|_0 + \|\!| \widehat{e}''_\ell - \widehat{e}'_\ell |\!\|_0 \lesssim \|\!| \widehat{e}'_\infty - \widehat{e}''_\ell |\!\|_0 + \|\!| u_\infty - u_\ell |\!\| \xrightarrow{\ell\to\infty} 0.$$

Hence, the proof is concluded by noticing that the existence of $(e_\infty^\nu)_{\nu\in\mathfrak{I}} \subset \mathbb{X}$ is a consequence of the representation in (7) and that the equalities in (31) then immediately follow from (9). □

With the above result, we can proceed to the proof of Proposition 9.

Proof of Proposition 9. Lemma 14 provides a sequence $(e_\infty^\nu)_{\nu\in\mathfrak{I}} \subset \mathbb{X}$ satisfying (31). For each $\nu \in \mathfrak{I}$, we define $\eta_\infty(\nu) := \|\!| e_\infty^\nu P_\nu |\!\|_0$. From (31) it follows that

$$\sum_{\nu\in\mathfrak{I}} \eta_\infty(\nu)^2 = \sum_{\nu\in\mathfrak{I}} \|\!| e_\infty^\nu P_\nu |\!\|_0^2 < \infty,$$

and using (31) together with the definition of $\eta_\ell(\nu)$ in (16) we find that

$$\sum_{\nu\in\mathfrak{I}} |\eta_\infty(\nu) - \eta_\ell(\nu)|^2 = \sum_{\nu\in\mathfrak{I}} \big(\|\!| e_\infty^\nu P_\nu |\!\|_0 - \|\!| e_\ell^\nu P_\nu |\!\|_0\big)^2 \le \sum_{\nu\in\mathfrak{I}} \|\!| e_\infty^\nu P_\nu - e_\ell^\nu P_\nu |\!\|_0^2 \xrightarrow{\ell\to\infty} 0.$$

This yields (26) and concludes the proof. □

7.3. Proof of Proposition 10. We first state an auxiliary result for square summable sequences.

Lemma 15. *Let $g : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ be a continuous function with $g(0) = 0$. Let $(x_n)_{n\in\mathbb{N}} \subset \mathbb{R}_{\geq 0}$ with $\sum_{n=1}^{\infty} x_n^2 < \infty$. For $k \in \mathbb{N}_0$, let $(x_n^{(k)})_{n\in\mathbb{N}} \subset \mathbb{R}_{\geq 0}$ with $\sum_{n=1}^{\infty}(x_n - x_n^{(k)})^2 \to 0$ as $k \to \infty$. In addition, let $(\mathcal{P}_k)_{k\in\mathbb{N}_0}$ be a sequence of nested subsets of $\mathbb{N}$ (i.e., $\mathcal{P}_k \subseteq \mathcal{P}_{k+1}$ for all $k \in \mathbb{N}_0$) satisfying the following property:*

$$x_m^{(k)} \leq g\left(\sum_{n\in\mathcal{P}_{k+1}\setminus\mathcal{P}_k} (x_n^{(k)})^2\right) \quad \text{for all } k \in \mathbb{N}_0 \text{ and } m \in \mathbb{N} \setminus \mathcal{P}_{k+1}. \tag{34}$$

Then $\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2 \to 0$ as $k \to \infty$.

Proof. We divide the proof into 3 steps.

Step 1. First, we show that $\min(\mathcal{P}_{k+1} \setminus \mathcal{P}_k) \to \infty$ as $k \to \infty$, where $\min(\emptyset) := \infty$. This statement is trivial if there exists $K \in \mathbb{N}$ such that $\mathcal{P}_k = \mathcal{P}_{k+1}$ for all $k \geq K$. Therefore, without loss of generality, we can consider a sequence of strictly nested sets, i.e., $\mathcal{P}_k \subset \mathcal{P}_{k+1}$ for all $k \in \mathbb{N}_0$. We argue by contradiction and assume the existence of $C > 0$ such that, for all $k_0 \in \mathbb{N}_0$, there exists $k \geq k_0$ such that $M_k := \min(\mathcal{P}_{k+1} \setminus \mathcal{P}_k) \leq C$. In particular, we can construct a monotonic increasing sequence $(k_j)_{j\in\mathbb{N}_0} \subset \mathbb{N}_0$, i.e., $k_j \leq k_{j+1}$ for all $j \in \mathbb{N}_0$, and consider the corresponding bounded sequence $(M_{k_j})_{j\in\mathbb{N}_0}$. Since this sequence is bounded, we can extract a convergent subsequence (not relabeled) and denote its limit by $m := \lim_{j\to\infty} M_{k_j}$. Since $(M_{k_j})_{j\in\mathbb{N}_0} \subset \mathbb{N}$, it follows that there exists $i \in \mathbb{N}_0$ such that $m = M_{k_j}$ for all $j \geq i$. In particular, $m = M_{k_i}$ and $m = M_{k_{i+1}}$, so that $m \in \mathcal{P}_{k_i+1} \cap \mathcal{P}_{k_{i+1}+1} = \mathcal{P}_{k_i+1}$. On the other hand, since the sets are nested and $k_i + 1 \leq k_{i+1}$, we conclude that $\mathcal{P}_{k_i+1} \subseteq \mathcal{P}_{k_{i+1}}$. This leads to a contradiction:

$$m = M_{k_{i+1}} = \min(\mathcal{P}_{k_{i+1}+1} \setminus \mathcal{P}_{k_{i+1}}) \in \mathcal{P}_{k_{i+1}+1} \setminus \mathcal{P}_{k_{i+1}} \subseteq \mathcal{P}_{k_{i+1}+1} \setminus \mathcal{P}_{k_i+1} \not\ni m.$$

Step 2. Next, let us establish some auxiliary convergence statements. Using the summability assumption on $(x_n)_{n\in\mathbb{N}}$ and the convergence assumption on $(x_n^{(k)})_{n\in\mathbb{N}}$ ($k \in \mathbb{N}_0$), it follows from Step 1 that

$$\left(\sum_{n\in\mathcal{P}_{k+1}\setminus\mathcal{P}_k} (x_n^{(k)})^2\right)^{1/2} \leq \left(\sum_{n=1}^{\infty}(x_n - x_n^{(k)})^2\right)^{1/2} + \left(\sum_{n=\min(\mathcal{P}_{k+1}\setminus\mathcal{P}_k)}^{\infty} x_n^2\right)^{1/2} \xrightarrow{k\to\infty} 0.$$

Therefore, considering the set

$$\mathcal{P}_\infty^c := \{n \in \mathbb{N} : n \notin \mathcal{P}_k \text{ for all } k \in \mathbb{N}_0\},$$

we deduce from (34) that

$$0 \leq x_m^{(k)} \leq g\left(\sum_{n\in\mathcal{P}_{k+1}\setminus\mathcal{P}_k} (x_n^{(k)})^2\right) \xrightarrow{k\to\infty} 0 \quad \text{for all } m \in \mathcal{P}_\infty^c. \tag{35}$$

To conclude this step, let us show that

$$\min((\mathbb{N} \setminus \mathcal{P}_{k+1}) \setminus \mathcal{P}_\infty^c) \to \infty \quad \text{as} \quad k \to \infty, \quad \text{where } \min(\emptyset) := \infty. \tag{36}$$

Let $m_k := \min((\mathbb{N} \setminus \mathcal{P}_{k+1}) \setminus \mathcal{P}_\infty^c)$ for all $k \in \mathbb{N}_0$. Note that the sequence $(m_k)_{k\in\mathbb{N}_0}$ is monotonic increasing, because the sets are nested. Since $m_k \in (\mathbb{N} \setminus \mathcal{P}_{k+1}) \setminus \mathcal{P}_\infty^c$, there exists $j_0 \in \mathbb{N}_0$ with $j_0 > k+1$ such that $m_k \in \mathcal{P}_{j_0}$. Therefore, since the sets are nested, we

conclude that $m_k \in \mathcal{P}_j$ for all $j \geq j_0$. In particular, $m_j \geq m_k + 1$ for all $j \geq j_0$. Together with monotonicity of $(m_k)_{k\in\mathbb{N}_0}$, this implies that $\lim_{k\to\infty} m_k = \infty$, which yields (36).

Step 3. Finally, let us show that $\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2 \to 0$ as $k \to \infty$. Let $N \in \mathbb{N}$ be an arbitrary free parameter and consider the following sets:

$$\begin{aligned}
\mathcal{A}_k^1[N] &:= (\mathbb{N} \setminus \mathcal{P}_k) \cap \{n \in \mathbb{N} : n \geq N\},\\
\mathcal{A}_k^2[N] &:= (\mathbb{N} \setminus \mathcal{P}_{k+1}) \cap \{n \in \mathbb{N} : n < N\} \cap \mathcal{P}_\infty^c,\\
\mathcal{A}_k^3[N] &:= (\mathbb{N} \setminus \mathcal{P}_{k+1}) \cap \{n \in \mathbb{N} : n < N\} \setminus \mathcal{P}_\infty^c,\\
\mathcal{A}_k^4[N] &:= (\mathcal{P}_{k+1} \setminus \mathcal{P}_k) \cap \{n \in \mathbb{N} : n < N\}.
\end{aligned}$$

Note that this defines a disjoint partition of $\mathbb{N} \setminus \mathcal{P}_k$, i.e.,

$$\mathbb{N} \setminus \mathcal{P}_k = \mathcal{A}_k^1[N] \cup \mathcal{A}_k^2[N] \cup \mathcal{A}_k^3[N] \cup \mathcal{A}_k^4[N] \quad \text{and} \quad \mathcal{A}_k^i[N] \cap \mathcal{A}_k^j[N] = \emptyset \ \text{ for } i \neq j.$$

For the sum over the set $\mathcal{A}_k^2[N]$, we have

$$\sum_{n\in\mathcal{A}_k^2[N]} x_n^2 \lesssim \sum_{n\in\mathcal{A}_k^2[N]} (x_n^{(k)})^2 + \sum_{n\in\mathcal{A}_k^2[N]} \big(x_n - x_n^{(k)}\big)^2 \leq \sum_{n\in\mathcal{A}_k^2[N]} (x_n^{(k)})^2 + \sum_{n\in\mathbb{N}} \big(x_n - x_n^{(k)}\big)^2.$$

The second sum on the right-hand side of this estimate converges to 0 as $k \to \infty$ by assumption, whereas the first sum is finite, and therefore also converges to 0 as $k \to \infty$ because of (35).

For the sums over the sets $\mathcal{A}_k^3[N]$ and $\mathcal{A}_k^4[N]$, we use the convergence result in (36) and the result of Step 1, respectively. Along with the summability assumption on $(x_n)_{n\in\mathbb{N}}$, this proves that

$$\sum_{n\in\mathcal{A}_k^3[N]} x_n^2 \leq \sum_{n\in(\mathbb{N}\setminus\mathcal{P}_{k+1})\setminus\mathcal{P}_\infty^c} x_n^2 \leq \sum_{n=\min((\mathbb{N}\setminus\mathcal{P}_{k+1})\setminus\mathcal{P}_\infty^c)}^{\infty} x_n^2 \xrightarrow{k\to\infty} 0$$

and

$$\sum_{n\in\mathcal{A}_k^4[N]} x_n^2 \leq \sum_{n\in\mathcal{P}_{k+1}\setminus\mathcal{P}_k} x_n^2 \leq \sum_{n=\min(\mathcal{P}_{k+1}\setminus\mathcal{P}_k)}^{\infty} x_n^2 \xrightarrow{k\to\infty} 0.$$

We have thus shown that

$$\sum_{n\in\mathcal{A}_k^2[N]} x_n^2 + \sum_{n\in\mathcal{A}_k^3[N]} x_n^2 + \sum_{n\in\mathcal{A}_k^4[N]} x_n^2 \xrightarrow{k\to\infty} 0 \quad \text{for all } N \in \mathbb{N}.$$

In particular, for all $N \in \mathbb{N}$, one has

$$0 \leq \liminf_{k\to\infty} \left(\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2 \right) \leq \limsup_{k\to\infty} \left(\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2 \right) = \limsup_{k\to\infty} \left(\sum_{n\in\mathcal{A}_k^1[N]} x_n^2 \right) \leq \sum_{n=N}^{\infty} x_n^2.$$

Thus, the limit inferior and the limit superior of $\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2$ are non-negative and bounded from above by a tail of the convergent series. Since N is arbitrary, this leads to the desired convergence $\sum_{n\in\mathbb{N}\setminus\mathcal{P}_k} x_n^2 \to 0$ as $k \to \infty$. This concludes the proof. □

With this lemma, we can proceed to the proof of Proposition 10.

Proof of Proposition 10. Proposition 9 yields a sequence $(\eta_\infty(\nu))_{\nu\in\mathfrak{I}}$ such that

$$\sum_{\nu\in\mathfrak{I}} \eta_\infty(\nu)^2 < \infty \quad \text{and} \quad \sum_{\nu\in\mathfrak{I}} \big(\eta_\infty(\nu) - \eta_{\ell_k}(\nu)\big)^2 \xrightarrow{k\to\infty} 0.$$

Let $g : \mathbb{R}_{\geq 0} \to \mathbb{R}_{\geq 0}$ be a continuous function defined by $g(s) := g_{\mathbb{P}}(\sqrt{s})$ for all $s \in \mathbb{R}_{\geq 0}$. Setting $\eta_{\ell_k}(\mu) = 0$ for $\mu \in \mathfrak{I} \setminus \mathfrak{Q}_{\ell_k}$, we deduce from (27) that

$$\eta_{\ell_k}(\mu) \leq g_{\mathbb{P}}\big(\eta_{\ell_k}(\mathfrak{M}_{\ell_k})\big) = g\big(\eta_{\ell_k}(\mathfrak{M}_{\ell_k})^2\big) \quad \text{for all } k \in \mathbb{N}_0 \text{ and } \mu \in \mathfrak{I} \setminus \mathfrak{M}_{\ell_k}.$$

Note that the index set $\mathfrak{I}$ is countable, since it can be understood as a countable union of countable sets, and that $\mathfrak{P}_{\ell_n} \subseteq \mathfrak{P}_{\ell_n+1} \subseteq \mathfrak{P}_{\ell_{n+1}}$, since $\ell_n + 1 \leq \ell_{n+1}$. Therefore, we can establish a one-to-one map between $\mathfrak{I}$ and $\mathbb{N}$, which allows us to identify each index set $\mathfrak{P}_{\ell_k} \subset \mathfrak{I}$ ($k \in \mathbb{N}_0$) with a set $\mathcal{P}_k \subset \mathbb{N}$. Then $\mathcal{P}_k \subseteq \mathcal{P}_{k+1}$ and applying Lemma 15 to the sequences $(x_n)_{n\in\mathbb{N}} := (\eta_\infty(\nu))_{\nu\in\mathfrak{I}}$, $(x_n^{(k)})_{n\in\mathbb{N}} := (\eta_{\ell_k}(\nu))_{\nu\in\mathfrak{I}}$, we prove that

$$\sum_{\nu\in\mathfrak{I}\setminus\mathfrak{P}_{\ell_k}} \eta_\infty(\nu)^2 \xrightarrow{k\to\infty} 0.$$

Note that the sequence $(z_\ell)_{\ell\in\mathbb{N}_0} := \big(\sum_{\nu\in\mathfrak{I}\setminus\mathfrak{P}_\ell} \eta_\infty(\nu)^2\big)_{\ell\in\mathbb{N}_0}$ is monotonic decreasing and bounded from below. Hence, it is convergent. Moreover, it has a subsequence that converges to zero. We therefore conclude that

$$\sum_{\nu\in\mathfrak{Q}_\ell} \eta_\infty(\nu)^2 \leq \sum_{\nu\in\mathfrak{I}\setminus\mathfrak{P}_\ell} \eta_\infty(\nu)^2 \xrightarrow{\ell\to\infty} 0.$$

Overall, we derive that

$$\eta_\ell(\mathfrak{Q}_\ell)^2 = \sum_{\nu\in\mathfrak{Q}_\ell} \eta_\ell(\nu)^2 \lesssim \sum_{\nu\in\mathfrak{Q}_\ell} \eta_\infty(\nu)^2 + \sum_{\nu\in\mathfrak{I}} \big(\eta_\infty(\nu) - \eta_\ell(\nu)\big)^2 \xrightarrow{\ell\to\infty} 0.$$

This concludes the proof. □

7.4. Proof of Proposition 11. The proof of Proposition 11 essentially follows the same lines as that of Theorem 2.1 in [MSV08]. Therefore, here we only sketch the proof by demonstrating how the results of [MSV08] for deterministic problems can be extended to the parametric setting in the present paper.

We start by observing that the variational problem (6), its discretization, and the proposed adaptive algorithm satisfy the general framework described in [MSV08, Section 2]:

- the variational formulation (6) clearly fits into the class of problems considered in [MSV08, §2.1];
- our Galerkin discretization (10) satisfies the assumptions in [MSV08, eqs. (2.6)–(2.8)];
- the spatial NVB refinement considered in the present paper satisfies the assumptions on the mesh refinement in [MSV08, eqs. (2.5) and (2.14)];
- the weak marking condition (28) in Proposition 11 is the same as the marking condition in [MSV08, eq. (2.13)];
- finally, we prove in Lemma 16 below that the local discrete efficiency estimate holds in the parametric seeting (cf. [MSV08, eq. (2.9b)]). Note that the global reliability of the estimator (see (23) and [MSV08, eq. (2.9a)]) is not exploited in this section (and hence, not needed for the proof of Theorem 5). The reliability

is only needed to establish convergence of the true error, i.e., $|\!|\!| u - u_\ell |\!|\!| \to 0$ as $\ell \to \infty$ (see Corollary 7).

We will use the following notation: For $\omega \subset D$, we define

$$B_\omega(v,w) := \int_\Gamma \int_\omega a_0 \nabla u \cdot \nabla v \,\mathrm{d}x \,\mathrm{d}\pi(\mathbf{y}) + \sum_{m=1}^\infty \int_\Gamma \int_\omega y_m a_m \nabla u \cdot \nabla v \,\mathrm{d}x \,\mathrm{d}\pi(\mathbf{y}) \text{ for } v,w \in \mathbb{V}.$$

Note that $B_\omega(\cdot,\cdot)$ is symmetric, bilinear, and positive semi-definite. We denote by $|\!|\!| v |\!|\!|_\omega := B_\omega(v,v)^{1/2}$ the corresponding induced semi-norm. Furthermore, in addition to the limiting space $\mathbb{V}_\infty$ introduced in Lemma 13, we define the spatial limiting space $\mathbb{X}_\infty := \bigcup_{\ell=0}^\infty \mathbb{X}_\ell$.

Lemma 16. *Let $z \in \mathcal{N}_\ell^+$ and denote by $\omega_\ell(z) := \bigcup\{T \in \mathcal{T}_\ell : z \in T\}$ the associated vertex patch. Then the following estimate holds:*

$$\eta_\ell(z) \le C |\!|\!| u - u_\ell |\!|\!|_{\omega_\ell(z)}. \tag{37a}$$

Furthermore, let $u_\infty \in \mathbb{V}$ be the limit of $(u_\ell)_{\ell\in\mathbb{N}_0}$ guaranteed by Lemma 13. If $\widehat{\varphi}_{\ell,z} \in \mathbb{X}_\infty$, then there holds

$$\eta_\ell(z) \le C |\!|\!| u_\infty - u_\ell |\!|\!|_{\omega_\ell(z)}. \tag{37b}$$

The constant $C > 0$ in (37a) *and* (37b) *depends only on a_0 and τ.*

Proof. We recall the definition of the spatial error indicators in (14):

$$\eta_\ell(z)^2 = \sum_{\nu\in\mathfrak{P}_\ell} \frac{|F(\widehat{\varphi}_{\ell,z}P_\nu) - B(u_\ell, \widehat{\varphi}_{\ell,z}P_\nu)|^2}{\|a_0^{1/2}\nabla\widehat{\varphi}_{\ell,z}\|^2_{L^2(D)}} = \sum_{\nu\in\mathfrak{P}_\ell} |\!|\!| \mathcal{G}_{\ell,z,\nu} e_\ell |\!|\!|_0^2 \quad \text{for all } z \in \mathcal{N}_\ell^+,$$

where $\mathcal{G}_{\ell,z,\nu} : \mathbb{V} \to \operatorname{span}\{\widehat{\varphi}_{\ell,z}P_\nu\}$ is the orthogonal projection onto the one-dimensional space $\operatorname{span}\{\widehat{\varphi}_{\ell,z}P_\nu\}$ with respect to $B_0(\cdot,\cdot)$, and $e_\ell \in \widehat{\mathbb{X}} \otimes \mathbb{P}_\ell$ solves

$$B_0(e_\ell, v_\ell) = F(v_\ell) - B(u_\ell, v_\ell) \quad \text{for all } v_\ell \in \widehat{\mathbb{X}} \otimes \mathbb{P}_\ell.$$

Note that the functions $\{\widehat{\varphi}_{\ell,z}P_\nu : \nu \in \mathfrak{P}_\ell\}$ are orthogonal with respect to $B_0(\cdot,\cdot)$. Hence, $\sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} : \mathbb{V} \to \operatorname{span}\{\widehat{\varphi}_{\ell,z}P_\nu : \nu \in \mathfrak{P}_\ell\} \subset \widehat{\mathbb{X}} \otimes \mathbb{P}_\ell$ is an orthogonal projection with respect to $B_0(\cdot,\cdot)$ as well. This yields that

$$\begin{aligned}
\eta_\ell(z)^2 &= \sum_{\nu\in\mathfrak{P}_\ell} |\!|\!| \mathcal{G}_{\ell,z,\nu} e_\ell |\!|\!|_0^2 = \Big|\!\Big|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big|\!\Big|_0^2 = B_0\Big(e_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) \\
&= F\Big(\sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) - B\Big(u_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) = B\Big(u - u_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big).
\end{aligned}$$

Note that the spatial support of $\sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell$ lies in $\omega := \operatorname{supp}(\widehat{\varphi}_{\ell,z})$. Then, the Cauchy–Schwarz inequality shows that

$$\begin{aligned}
\Big|\!\Big|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big|\!\Big|_0^2 &= B\Big(u - u_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) = B_\omega\Big(u - u_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) \\
&\le |\!|\!| u - u_\ell |\!|\!|_\omega \Big|\!\Big|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big|\!\Big|_\omega \le |\!|\!| u - u_\ell |\!|\!|_\omega \Big|\!\Big|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big|\!\Big| \\
&\overset{(5)}{\simeq} |\!|\!| u - u_\ell |\!|\!|_\omega \Big|\!\Big|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big|\!\Big|_0.
\end{aligned}$$

We have thus shown that

$$\eta_\ell(z)^2 = B\Big(u - u_\ell, \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell\Big) = \Big\|\!\Big| \sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \Big|\!\Big\|_0^2 \lesssim |\!|\!| u - u_\ell |\!|\!|_\omega^2.$$

Since $\omega = \operatorname{supp}(\widehat{\varphi}_{\ell,z}) \subseteq \omega_\ell(z)$, this proves (37a).

Finally, if $\widehat{\varphi}_{\ell,z} \in \mathbb{X}_\infty$, then $\sum_{\nu\in\mathfrak{P}_\ell} \mathcal{G}_{\ell,z,\nu} e_\ell \in \mathbb{V}_\infty$. Therefore, the same arguments as above yield (37b). □

Note that in the present setting, the estimates (37a) and (37b) from Lemma 16 replace [MSV08, eq. (2.9b)] and [MSV08, eq. (4.11)], respectively. Having these estimates, we can now proceed to the proof of Proposition 11.

Proof of Proposition 11. Let $\mathcal{T}_\infty := \bigcup_{k\ge 0} \bigcap_{\ell\ge k} \mathcal{T}_\ell$ be the set of all elements which remain unrefined after finitely many steps of refinement. In the spirit of [MSV08, eqs. (4.10)], for all $\ell \in \mathbb{N}_0$, we consider the decomposition $\mathcal{T}_\ell = \mathcal{T}_\ell^{\text{good}} \cup \mathcal{T}_\ell^{\text{bad}} \cup \mathcal{T}_\ell^{\text{neither}}$, where

$$\begin{aligned}
\mathcal{T}_\ell^{\text{good}} &:= \{T \in \mathcal{T}_\ell : \widehat{\varphi}_{\ell,z} \in \mathbb{X}_\infty \text{ for all } z \in \mathcal{N}_\ell^+ \cap T\},\\
\mathcal{T}_\ell^{\text{bad}} &:= \{T \in \mathcal{T}_\ell : T' \in \mathcal{T}_\infty \text{ for all } T' \in \mathcal{T}_\ell \text{ with } T \cap T' \neq \emptyset\},\\
\mathcal{T}_\ell^{\text{neither}} &:= \mathcal{T}_\ell \setminus (\mathcal{T}_\ell^{\text{good}} \cup \mathcal{T}_\ell^{\text{bad}}).
\end{aligned}$$

The elements in $\mathcal{T}_\ell^{\text{good}}$ are refined sufficiently many times in order to guarantee (37b). The set $\mathcal{T}_\ell^{\text{bad}}$ consists of all elements such that the whole element patch remains unrefined. The remaining elements are collected in the set $\mathcal{T}_\ell^{\text{neither}}$. We note that $\mathcal{T}_\ell^{\text{good}}$ is slightly larger than the corresponding set $\mathcal{G}_\ell^0$ in [MSV08, eq. (4.10a)], while $\mathcal{T}_\ell^{\text{bad}}$ coincides with the corresponding set $\mathcal{G}_\ell^+$ in [MSV08, eq. (4.10b)]. As a consequence, $\mathcal{T}_\ell^{\text{neither}}$ is smaller than the corresponding set $\mathcal{G}_\ell^*$ in [MSV08, eq. (4.10c)].

By arguing as in the proof of Propostion 4.1 in [MSV08], we exploit the uniform shape regularity of the mesh $\mathcal{T}_\ell$ guaranteed by NVB and use Lemmas 16 and 13 to prove that

$$\sum_{T\in\mathcal{T}_\ell^{\text{good}}} \sum_{z\in\mathcal{N}_\ell^+\cap T} \eta_\ell(z)^2 \overset{(37b)}{\lesssim} \sum_{T\in\mathcal{T}_\ell^{\text{good}}} \sum_{z\in\mathcal{N}_\ell^+\cap T} |\!|\!| u_\infty - u_\ell |\!|\!|_{\omega_\ell(z)}^2 \lesssim |\!|\!| u_\infty - u_\ell |\!|\!|^2 \xrightarrow{\ell\to\infty} 0. \tag{38}$$

Let $D_\ell^{\text{neither}} := \bigcup\{T' \in \mathcal{T}_\ell : T \cap T' \neq \emptyset \text{ for some } T \in \mathcal{T}_\ell^{\text{neither}}\}$. Since $\mathcal{T}_\ell^{\text{neither}}$ is contained in the corresponding set $\mathcal{G}_\ell^*$ in [MSV08, eq. (4.10c)], arguing as in Step 1 of the proof of Proposition 4.2 in [MSV08], we show that $|D_\ell^{\text{neither}}| \to 0$ as $\ell \to \infty$. Hence, Lemma 16, uniform shape regularity, and the fact that the local energy seminorm is absolutely continuous with respect to the Lebesgue measure, i.e., $|\!|\!| v |\!|\!|_\omega \to 0$ as $|\omega| \to 0$ for all $v \in \mathbb{V}$, lead to

$$\sum_{T\in\mathcal{T}_\ell^{\text{neither}}} \sum_{z\in\mathcal{N}_\ell^+\cap T} \eta_\ell(z)^2 \overset{(37a)}{\lesssim} \sum_{T\in\mathcal{T}_\ell^{\text{neither}}} \sum_{z\in\mathcal{N}_\ell^+\cap T} |\!|\!| u - u_\ell |\!|\!|_{\omega_\ell(z)}^2 \lesssim |\!|\!| u - u_\ell |\!|\!|_{D_\ell^{\text{neither}}}^2 \xrightarrow{\ell\to\infty} 0. \tag{39}$$

We note that (38) and (39) hold independently of the marking property (28), but rely only on the nestedness of the finite-dimensional subspaces $\mathbb{X}_\ell \subseteq \mathbb{X}_{\ell+1}$ and $\mathbb{V}_\ell \subseteq \mathbb{V}_{\ell+1}$ for all $\ell \in \mathbb{N}_0$.

To conclude the proof, it remains to consider the set $\mathcal{T}_\ell^{\text{bad}}$. Let $(\mathcal{T}_{\ell_k})_{k\in\mathbb{N}_0}$ be the subsequence of $(\mathcal{T}_\ell)_{\ell\in\mathbb{N}_0}$ satisfying (28). If $z \in \mathcal{M}_{\ell_k}$ and $T \in \mathcal{T}_{\ell_k}$ with $z \in T$, then

$T \in \mathcal{T}_{\ell_k} \setminus \mathcal{T}_{\ell_k}^{\rm bad} = \mathcal{T}_{\ell_k}^{\rm good} \cup \mathcal{T}_{\ell_k}^{\rm neither}$. Therefore, it follows from (38)–(39) that

$$\sum_{z\in\mathcal{M}_{\ell_k}} \eta_{\ell_k}(z)^2 \le \sum_{T\in\mathcal{T}_{\ell_k}^{\rm good}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 + \sum_{T\in\mathcal{T}_{\ell_k}^{\rm neither}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 \xrightarrow{k\to\infty} 0.$$

This implies that

$$0 \le \eta_{\ell_k}(z) \overset{(28)}{\le} g_{\mathbb{X}}\big(\eta_{\ell_k}(\mathcal{M}_{\ell_k})\big) \xrightarrow{k\to\infty} 0 \quad \text{for all } z \in \mathcal{N}_{\ell_k}^+ \setminus \mathcal{M}_{\ell_k}.$$

Hence, recalling the definition of $\mathcal{T}_\bullet^{\rm bad}$, we obtain (cf., [MSV08, eq. (4.17)])

$$\sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 \xrightarrow{k\to\infty} 0 \quad \text{for all } T \in \mathcal{T}_{\ell_k}^{\rm bad}. \tag{40}$$

Finally, arguing as in Steps 2–5 of the proof of Proposition 4.3 in [MSV08], we use (40) and apply the Lebesgue dominated convergence theorem to derive that

$$\sum_{T\in\mathcal{T}_{\ell_k}^{\rm bad}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 \xrightarrow{k\to\infty} 0. \tag{41}$$

Combining now (38)–(41), we find that

$$\begin{aligned}\eta_{\ell_k}(\mathcal{N}_{\ell_k}^+)^2 &= \sum_{z\in\mathcal{N}_{\ell_k}^+} \eta_{\ell_k}(z)^2 \\ &\le \sum_{T\in\mathcal{T}_{\ell_k}^{\rm good}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 + \sum_{T\in\mathcal{T}_{\ell_k}^{\rm neither}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 + \sum_{T\in\mathcal{T}_{\ell_k}^{\rm bad}} \sum_{z\in\mathcal{N}_{\ell_k}^+\cap T} \eta_{\ell_k}(z)^2 \xrightarrow{k\to\infty} 0.\end{aligned}$$

This concludes the proof. □

8. Proof of Theorem 8 (linear convergence)

In this section, we prove that in 2D the saturation assumption yields contraction of the energy error at each iteration of Algorithms 4.A and 4.B. In the proof, we adapt the arguments of [Dör96, MNS00]. In particular, the following result holds for iterations where the spatial refinement is performed.

Lemma 17. *Let $\ell \in \mathbb{N}_0$. Suppose that the saturation assumption* (22) *holds for two Galerkin solutions u_ℓ and $\widehat{u}_\ell$ satisfying* (10) *and* (18)*, respectively. Suppose that*

$$\eta_\ell(\mathfrak{Q}_\ell) \le C_\vartheta\, \eta_\ell(\mathcal{N}_\ell^+) \quad \textit{with} \;\; C_\vartheta > 0 \tag{42}$$

and let $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+ \cap \mathcal{N}_{\ell+1}$ be such that

$$\theta\, \eta_\ell(\mathcal{N}_\ell^+) \le \eta_\ell(\mathcal{M}_\ell) \quad \textit{with} \;\; 0 < \theta \le 1. \tag{43}$$

Then, for the enhanced Galerkin solution $u_{\ell+1} \in \mathbb{X}_{\ell+1} \otimes \mathbb{P}_\ell$, there holds

$$|\!|\!| u - u_{\ell+1} |\!|\!|^2 \le (1-q)\, |\!|\!| u - u_\ell |\!|\!|^2,$$

where $0 < q < 1$ depends only on a_0, C_ϑ, $q_{\rm sat}$, $\mathcal{T}_0$, τ, and θ.

Proof. Using reliability (23), the refinement criterion (42), and the marking criterion (43), we obtain

$$\frac{1-q_{\rm sat}^2}{\Lambda C_{\rm thm}}\,|\!|\!|\, u-u_\ell \,|\!|\!|^2 \overset{(23)}{\le} \eta_\ell(\mathcal{N}_\ell^+)^2+\eta_\ell(\mathfrak{Q}_\ell)^2 \overset{(42)}{\le} (1+C_\vartheta^2)\,\eta_\ell(\mathcal{N}_\ell^+)^2 \overset{(43)}{\le} (1+C_\vartheta^2)\theta^{-2}\,\eta_\ell(\mathcal{M}_\ell)^2.$$

Hence, using Corollary 3 and the fact that $\mathcal{M}_\ell \subseteq \mathcal{N}_\ell^+ \cap \mathcal{N}_{\ell+1}$, we derive that

$$\begin{aligned}
|\!|\!|\, u-u_{\ell+1} \,|\!|\!|^2 &= |\!|\!|\, u-u_\ell \,|\!|\!|^2 - |\!|\!|\, u_{\ell+1}-u_\ell \,|\!|\!|^2 \\
&\overset{(24)}{\le} |\!|\!|\, u-u_\ell \,|\!|\!|^2 - \frac{\lambda}{K}\,\eta_\ell(\mathcal{N}_\ell^+\cap\mathcal{N}_{\ell+1})^2 \\
&\le |\!|\!|\, u-u_\ell \,|\!|\!|^2 - \frac{\lambda}{K}\,\eta_\ell(\mathcal{M}_\ell)^2 \le \left(1-\frac{\lambda}{\Lambda}\cdot\frac{\theta^2(1-q_{\rm sat}^2)}{C_{\rm thm}(1+C_\vartheta^2)K}\right)|\!|\!|\, u-u_\ell \,|\!|\!|^2.
\end{aligned}$$

This concludes the proof. □

The next lemma concerns iterations where parametric enrichment is performed. The proof is similar to that of Lemma 17.

Lemma 18. *Let $\ell \in \mathbb{N}_0$. Suppose that the saturation assumption* (22) *holds for two Galerkin solutions u_ℓ and $\widehat{u}_\ell$ satisfying* (10) *and* (18)*, respectively. Suppose that*

$$\eta_\ell(\mathcal{N}_\ell^+) \le C_\vartheta\,\eta_\ell(\mathfrak{Q}_\ell) \quad \textit{with} \;\; C_\vartheta > 0$$

and let $\mathfrak{M}_\ell \subseteq \mathfrak{Q}_\ell \cap \mathfrak{P}_{\ell+1}$ be such that

$$\theta\,\eta_\ell(\mathfrak{Q}_\ell) \le \eta_\ell(\mathfrak{M}_\ell) \quad \textit{with} \;\; 0<\theta\le 1.$$

Then, for the enhanced Galerkin solution $u_{\ell+1} \in \mathbb{X}_\ell \otimes \mathbb{P}_{\ell+1}$, there holds

$$|\!|\!|\, u-u_{\ell+1} \,|\!|\!|^2 \le (1-q)\,|\!|\!|\, u-u_\ell \,|\!|\!|^2,$$

where $0<q<1$ depends only on a_0, C_ϑ, $q_{\rm sat}$, $\mathcal{T}_0$, τ, and θ.

With these results, we can prove Theorem 8.

Proof of Theorem 8. We divide the proof into two steps.

Step 1. Consider Algorithm 4.A. In case (a) of Marking criterion A, we apply Lemma 17 with $C_\vartheta = \vartheta^{-1}$ and $\theta = \theta_{\mathbb{X}}$, whereas in case (b) of this marking criterion, we use Lemma 18 with $C_\vartheta = \vartheta$ and $\theta = \theta_{\mathbb{P}}$. In both cases, this proves contraction of the energy error $|\!|\!|\, u-u_{\ell+1} \,|\!|\!| \le q_{\rm lin}\,|\!|\!|\, u-u_\ell \,|\!|\!|$ with $q_{\rm lin} \in (0,1)$.

Step 2. Consider now Algorithm 4.B. In case (a) of Marking criterion B one has

$$\theta_{\mathbb{P}}\,\eta_\ell(\mathfrak{Q}_\ell) \le \eta_\ell(\widetilde{\mathfrak{M}}_\ell) \le \vartheta^{-1}\eta_\ell(\widetilde{\mathcal{R}}_\ell) \le \vartheta^{-1}\eta_\ell(\mathcal{N}_\ell^+).$$

Hence, Lemma 17 applies to this case with $C_\vartheta = \theta_{\mathbb{P}}^{-1}\vartheta^{-1}$ and $\theta = \theta_{\mathbb{X}}$. Similarly, in case (b) of Marking criterion B, one has

$$\theta_{\mathbb{X}}\,\eta_\ell(\mathcal{N}_\ell^+) \le \eta_\ell(\widetilde{\mathcal{M}}_\ell) \le \eta_\ell(\widetilde{\mathcal{R}}_\ell) < \vartheta\,\eta_\ell(\widetilde{\mathfrak{M}}_\ell) \le \vartheta\,\eta_\ell(\mathfrak{Q}_\ell).$$

Hence, in this case, Lemma 18 applies with $C_\vartheta = \theta_{\mathbb{X}}^{-1}\vartheta$ and $\theta = \theta_{\mathbb{P}}$. Thus, in both cases, we obtain contraction of the energy error $|\!|\!|\, u-u_{\ell+1} \,|\!|\!| \le q_{\rm lin}\,|\!|\!|\, u-u_\ell \,|\!|\!|$ with $q_{\rm lin} \in (0,1)$. □

Appendix A. Numerical results (extended version)

In Tables 2–5, we collect the computational costs (25) and empirical convergence rates for Algorithms 4.A–4.D applied to the parametric model problem from Section 5. The empirical convergence rates are computed as the slopes of the lines which are best fit, in the least squares sense, of the overall error estimates η_ℓ computed by the algorithm with the corresponding pair of marking parameters $(\theta_{\mathbb{X}}, \theta_{\mathbb{P}}) \in \Theta \times \Theta$ with $\Theta = \{0.1, 0.2, \dots, 0.9\}$. We observe that all the rates are similar and vary in a range between -0.36 and -0.32. Furthermore, in each table, numbers in boldface indicate the smallest cost in the corresponding row (i.e., for fixed $\theta_{\mathbb{X}}$), whereas the starred boldface number shows the overall smallest cost in the table.

Algorithm 4.A									
$\theta_{\mathbb{X}}$ \ $\theta_{\mathbb{P}}$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.1	36,634,764 −0.3395	36,634,764 −0.3395	36,634,764 −0.3395	36,634,764 −0.3395	36,634,764 −0.3395	37,126,693 −0.3412	38,135,658 −0.3401	38,948,918 −0.3398	**36,522,593** −0.3401
0.2	10.652.382 −0.3386	10.652.382 −0.3386	10.652.382 −0.3386	10.652.382 −0.3386	10.652.382 −0.3386	10.472.434 −0.3401	10.611.056 −0.3392	10.842.902 −0.3395	**9.891.950** −0.3398
0.3	5,737,346 −0.3380	5,737,346 −0.3380	5,737,346 −0.3380	5,737,346 −0.3380	5,737,346 −0.3380	5,398,269 −0.3392	5,444,071 −0.3386	5,491,501 −0.3390	**4,487,527** −0.3392
0.4	4.066.841 −0.3369	4.066.841 −0.3369	4.066.841 −0.3369	4.066.841 −0.3369	4.066.841 −0.3369	3.657.156 −0.3382	3.703.037 −0.3379	3.738.567 −0.3384	**3.005.547** −0.3385
0.5	2,974,895 −0.3360	2,974,895 −0.3360	2,974,895 −0.3360	2,974,895 −0.3360	2,974,895 −0.3360	2,523,497 −0.3374	2,526,413 −0.3373	2,521,302 −0.3381	**2,193,757** −0.3380
0.6	2.838.789 −0.3371	2.838.789 −0.3371	2.838.789 −0.3371	2.838.789 −0.3371	2.838.789 −0.3371	2.323.857 −0.3383	2.351.810 −0.3384	2.331.065 −0.3389	**1.900.951** −0.3385
0.7	2,658,382 −0.3373	2,658,382 −0.3373	2,658,382 −0.3373	2,658,382 −0.3373	2,658,382 −0.3373	2,094,382 −0.3380	2,046,871 −0.3390	2,014,430 −0.3399	**1,566,530** −0.3394
0.8	2.454.929 −0.3346	2.454.929 −0.3346	2.454.929 −0.3346	2.454.929 −0.3346	2.454.929 −0.3346	2.403.912 −0.3354	1.628.563 −0.3367	**1.560.286*** −0.3363	1.731.044 −0.3373
0.9	3,042,687 −0.3278	3,042,687 −0.3278	3,042,687 −0.3278	3,042,687 −0.3278	3,042,687 −0.3278	2,891,115 −0.3308	1,978,191 −0.3289	**1,776,192** −0.3321	1,993,972 −0.3334

Table 2. Computational cost (top of the cell) and empirical convergence rates (bottom of the cell) for Algorithm 4.A applied to the parametric model problem in Section 5.

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Algorithm 4.B									
$\theta_{\mathbb{X}}$ \ $\theta_{\mathbb{P}}$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.1	**55,591,871** −0.3543	**55,591,871** −0.3543	**55,591,871** −0.3543	61,960,516 −0.3478	71,558,237 −0.3372	82,193,108 −0.3326	90,977,432 −0.3288	99,219,735 −0.3281	> 1e+08 −0.3216
0.2	11.801.518 −0.3543	11.801.518 −0.3543	11.801.518 −0.3543	**11.606.375** −0.3542	12.864.430 −0.3479	13.991.407 −0.3424	14.616.770 −0.3377	15.930.094 −0.3376	18.204.663 −0.3362
0.3	5,385,296 −0.3499	5,385,296 −0.3499	5,385,296 −0.3499	5,385,296 −0.3499	**5,340,256** −0.3492	5,757,081 −0.3454	6,042,307 −0.3416	5,796,230 −0.3452	6,330,829 −0.3391
0.4	3.587.223 −0.3457	3.587.223 −0.3457	3.587.223 −0.3457	3.587.223 −0.3457	3.626.569 −0.3461	3.432.938 −0.3467	3.338.087 −0.3442	**3.086.323** −0.3473	3.165.582 −0.3425
0.5	2,874,852 −0.3429	2,874,852 −0.3429	2,874,852 −0.3429	2,874,852 −0.3429	2,874,852 −0.3429	2,380,185 −0.3464	2,560,036 −0.3451	**2,081,426** −0.3465	2,582,765 −0.3430
0.6	2.883.427 −0.3383	2.883.427 −0.3383	2.883.427 −0.3383	2.883.427 −0.3383	2.883.427 −0.3383	2.259.538 −0.3411	2.307.901 −0.3421	**1.764.686** −0.3422	2.078.219 −0.3415
0.7	3,157,697 −0.3292	3,157,697 −0.3292	3,157,697 −0.3292	3,157,697 −0.3292	3,157,697 −0.3292	2,146,095 −0.3350	1,973,460 −0.3383	1,966,801 −0.3389	$\mathbf{1,488,993}^{\star}$ −0.3398
0.8	3.381.315 −0.3237	3.381.315 −0.3237	3.381.315 −0.3237	3.381.315 −0.3237	3.381.315 −0.3237	2.613.691 −0.3320	1.641.372 −0.3355	**1.549.138** −0.3369	1.720.006 −0.3378
0.9	4,886,790 −0.3153	4,886,790 −0.3153	4,886,790 −0.3153	4,886,790 −0.3153	4,886,790 −0.3153	3,708,374 −0.3205	2,288,775 −0.3246	2,071,551 −0.3282	**1,993,972** −0.3334

TABLE 3. Computational cost (top of the cell) and empirical convergence rates (bottom of the cell) for Algorithm 4.B applied to the parametric model problem in Section 5.

Algorithm 4.C									
$\theta_{\mathbb{X}}$ \ $\theta_{\mathbb{P}}$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.1	37,126,693 −0.3412	38,436,652 −0.3392	**31,766,942** −0.3391	38,948,918 −0.3398	40,891,821 −0.3400	35,855,809 −0.3397	30,252,882 −0.3397	44,306,077 −0.3389	47,582,801 −0.3342
0.2	10.472.434 −0.3401	10.293.846 −0.3388	8.743.434 −0.3388	10.842.902 −0.3395	10.790.957 −0.3397	9.833.369 −0.3395	**8.317.634** −0.3395	12.082.564 −0.3389	12.942.155 −0.3338
0.3	5,398,269 −0.3392	5,386,660 −0.3382	4,609,593 −0.3384	5,491,501 −0.3390	5,194,711 −0.3390	4,573,863 −0.3391	**4,270,672** −0.3390	6,113,283 −0.3382	5,957,047 −0.3334
0.4	3.657.156 −0.3382	3.573.880 −0.3372	3.169.527 −0.3373	3.738.567 −0.3384	3.352.712 −0.3384	3.024.178 −0.3380	**2.634.872** −0.3378	4.146.897 −0.3370	3.567.033 −0.3325
0.5	2,523,497 −0.3374	2,380,561 −0.3367	2,459,900 −0.3368	2,521,302 −0.3381	2,102,539 −0.3379	2,260,210 −0.3374	**1,847,454** −0.3371	2,721,150 −0.3369	2,572,804 −0.3320
0.6	2.323.857 −0.3384	2.168.310 −0.3377	2.271.816 −0.3382	2.331.065 −0.3389	1.828.574 −0.3384	2.004.779 −0.3390	**1.533.861** −0.3386	2.528.526 −0.3378	2.294.306 −0.3325
0.7	2,094,382 −0.3380	1,891,752 −0.3375	1,970,087 −0.3376	2,014,430 −0.3399	$\mathbf{1,496,851}^{\star}$ −0.3393	1,710,029 −0.3383	1,793,937 −0.3383	2,185,402 −0.3377	1,837,025 −0.3325
0.8	2.403.912 −0.3354	2.162.469 −0.3347	2.240.383 −0.3362	**1.560.286** −0.3363	1.645.652 −0.3370	1.940.368 −0.3368	2.048.616 −0.3370	1.620.466 −0.3353	2.089.746 −0.3297
0.9	2,891,115 −0.3308	2,621,348 −0.3295	2,830,679 −0.3283	**1,776,192** −0.3321	1,885,067 −0.3329	2,470,591 −0.3282	2,619,845 −0.3285	1,880,106 −0.3295	2,611,297 −0.3231

TABLE 4. Computational cost (top of the cell) and empirical convergence rates (bottom of the cell) for Algorithm 4.C applied to the parametric model problem in Section 5.

Algorithm 4.D									
$\theta_{\mathbb{X}}$ \ $\theta_{\mathbb{P}}$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.1	**65,375,862** −0.3482	78,893,946 −0.3367	82,752,064 −0.3375	86,536,330 −0.3383	85,276,880 −0.3389	94,093,402 −0.3378	> 1e+08 −0.3339	> 1e+08 −0.3285	> 1e+08 −0.3235
0.2	**11.852.403** −0.3516	12.956.995 −0.3447	13.658.830 −0.3427	14.138.022 −0.3475	14.888.877 −0.3441	16.118.678 −0.3443	17.014.103 −0.3412	17.774.020 −0.3370	22.821.433 −0.3294
0.3	5,393,465 −0.3482	**5,187,233** −0.3503	5,976,264 −0.3465	5,607,496 −0.3462	6,018,687 −0.3443	6,200,892 −0.3415	6,737,413 −0.3383	6,628,919 −0.3354	8,667,208 −0.3279
0.4	3.359.537 −0.3466	2.993.784 −0.3499	**2.968.892** −0.3484	3.086.323 −0.3473	3.280.115 −0.3460	3.526.098 −0.3446	3.229.531 −0.3419	3.942.973 −0.3367	5.087.723 −0.3298
0.5	2,380,185 −0.3464	2,317,914 −0.3467	2,570,641 −0.3466	**2,081,426** −0.3465	2,294,857 −0.3456	2,461,136 −0.3442	2,727,436 −0.3422	2,513,794 −0.3384	3,221,702 −0.3316
0.6	2.259.538 −0.3411	2.163.842 −0.3402	1.719.454 −0.3413	1.764.686 −0.3422	1.897.407 −0.3423	2.067.075 −0.3412	**1.672.508** −0.3395	1.935.515 −0.3370	2.563.621 −0.3309
0.7	2,146,095 −0.3350	1,952,007 −0.3347	2,000,424 −0.3363	1,966,801 −0.3389	$\mathbf{1,460,210}^{\star}$ −0.3383	1,604,638 −0.3389	1,740,662 −0.3386	2,050,900 −0.3370	1,855,200 −0.3305
0.8	2.613.691 −0.3320	2.613.691 −0.3304	2.429.679 −0.3331	**1.549.138** −0.3368	1.634.584 −0.3375	1.806.369 −0.3381	1.977.211 −0.3380	1.621.561 −0.3349	2.093.208 −0.3304
0.9	3,708,374 −0.3205	3,151,928 −0.3189	3,183,738 −0.3249	2,071,551 −0.3288	1,885,067 −0.3329	2,470,591 −0.3287	2,386,770 −0.3311	**1,880,106** −0.3295	2,439,044 −0.3254

TABLE 5. Computational cost (top of the cell) and empirical convergence rates (bottom of the cell) for Algorithm 4.D applied to the parametric model problem in Section 5.

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