Paper Notes

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目录

1 Optimal error estimates of a linearized backward Euler FEM for the Landau-Lifshitz equation

考虑带交换场的 Landau-Lifshitz 方程如下所示

$$\begin{cases} \frac{\partial m}{\partial t} = \gamma m \times \Delta m - \lambda m \times (m \times \Delta m) & x \in \Omega, \ t \in (0, T] \\ m = m_0 & x \in \Omega, \ |m_0| = 1 \\ \frac{\partial m}{\partial \vec{n}} = 0 \end{cases}$$

同样, 我们可以考虑 Dirichlet 边界条件 m = g, 只需要要求边界条件的函数 满足 |g| = 1. 为了后续讨论方便, 我们在此仅考虑齐次 Neumann 边界条件. 针对上面的方程, 我们可以发现其显然满足守恒律,给出如下的证明过程.

证明, 在方程两端同时点乘 m 得

$$m \cdot m_t = \gamma m \cdot (m \times \Delta m) - \lambda m \cdot (m \times (m \times \Delta m))$$

由混合积的性质得, $m \cdot (m \times \Delta m) = \Delta m \cdot (m \times m) = 0$, $m \cdot (m \times (m \times \Delta m)) = (m \times \Delta m) \cdot (m \times m)$

因此有
$$\frac{1}{2}\frac{\mathrm{d}}{\mathrm{d}t}\left|m\right|^{2}=m\cdot m_{t}=0$$
,也就是说 $\left|m\right|^{2}$ 是一个常数.

为了后续讨论方便, 我们先对 LL 方程做一个变形, 变形过程主要依赖于守恒律以及 $A \times (B \times C) = B(A \cdot C) - C(A \cdot B)$. 我们分析 $m \times (m \times \Delta m)$ 这一项, 其变形过程如下所示,

$$m \times (m \times \Delta m) = m(m \cdot \Delta m) - \Delta m(m \cdot m) = m(\nabla(m \cdot \nabla m) - |\nabla m|^2) - \Delta m$$

而此时由于 $m \cdot \nabla m = \frac{1}{2} \nabla |m|^2 = 0$,所以上式等价于 $m \times (m \times \Delta m) = -|\nabla m|^2 m - \Delta m$

那么 LL 方程就可以改写成如下形式

$$m_t - \gamma m \times \Delta m - \lambda \Delta m = \lambda |\nabla m|^2 m, |m| = 1$$

本文得创新点在于提出了对于 $\gamma m \times \Delta m$ 的线性化处理技巧, 每一步计算刚度矩阵可以减少计算量

$$\gamma(m \times \Delta m, \phi) = -\gamma(\nabla m \times \nabla m, \phi) - \gamma(m \times \nabla m, \nabla \phi) \approx -\gamma(m_h^j \times \nabla m_h^{j+1}, \nabla \phi)$$

现在给出一些记号,记 $\{t_j\}_{j=0}^J$ 为时间划分, $t_j=j\tau$, $\tau=T/J$ 且 $m^j=m(\cdot,t_j)$, $D_{\tau}f^{j+1}=\frac{f^{j+1}-f^j}{\tau}$, $j=0,\ldots,J-1$. 同时我们给出一个向量叉乘的计算公式,若 $f=(f_1,f_2,f_3)$, $g=(g_1,g_2,g_3)$,则

$$\nabla f \times \nabla g = \begin{pmatrix} \nabla f_2 \cdot \nabla g_3 - \nabla f_3 \cdot \nabla g_2 \\ \nabla f_3 \cdot \nabla g_1 - \nabla f_1 \cdot \nabla g_3 \\ \nabla f_1 \cdot \nabla g_2 - \nabla f_2 \cdot \nabla g_1 \end{pmatrix}$$

在忽略数值离散条件下,我们得到有限元格式为

$$(m_t, \phi) + \lambda(\nabla m, \nabla \phi) + \gamma(m \times \nabla m, \nabla \phi) = \lambda(|\nabla m|^2 m, \phi), \ \forall \phi \in H^1(\Omega).$$

在上式引入线性化向后 Euler 格式就可以得到

$$(D_{\tau}m_h^{j+1},\phi) + \lambda(\nabla m_h^{j+1},\nabla \phi) + \gamma(m_h^j \times \nabla m_h^{j+1},\nabla \phi) = \lambda(|\nabla m|^2 \, m,\phi), \ m_h^0 = \Pi_h m^0$$
 上式则是相当于下面方程的有限元逼近,

$$D_{\tau}m_{h}^{j+1} - \lambda \Delta m^{j+1} - \gamma m^{j} \times \Delta m^{j+1} - \gamma \nabla m^{j} \times \nabla m^{j+1} = \lambda \left| \nabla m^{j} \right|^{2} m^{j}$$

为了引出后续的误差分析, 我们先给出相应的正则性条件,

 $\alpha > 0, 2D \ case$

 $||m||_{L^{\infty}(0,T;W^{2,2+\alpha})} + ||m_t||_{L^2(0,T;H^2)} + ||m_t||_{L^{\infty}(0,T;H^1)} + ||m_{tt}||_{L^2(0,T;L^2)} \le K,$ 3D case

$$||m||_{L^{\infty}(0,T;W^{2,4})} + ||m_t||_{L^2(0,T;H^2)} + ||m_t||_{L^{\infty}(0,T;H^1)} + ||m_{tt}||_{L^2(0,T;L^2)} \le K,$$

为了后续讨论简单, 我们仅考虑计算区域是三维的情况.下面我们给出收敛性定理,

Thm 1.1. Let T > 0 be a given constant and suppose that the LL equation has a unique solution $m: (0,T) \times \Omega \to \mathbb{R}^3$ satisfying the regularity conditions. Then the finite element system admits a unique solution m_h^{j+1} . If a quasi-uniform partition with mesh size h and a uniform time step τ are used, then there exist two positive constants τ_0 and h_0 such that when $\tau \leq \tau_0$ and $h \leq h_0$,

$$\max_{0 \le j \le J} \| m_h^j - m^j \|_{L^2} \le C_0(\tau + h^2)$$

and

$$\max_{0 \le j \le J} \| m_h^j - m^j \|_{H^1} \le C_0(\tau + h)$$

where C_0 is a positive constant which only depends on physical parameters T, Ω , m_0 , γ and λ .

有限元解不一定满足守恒律, 但是我们可以给出其与守恒之间的误差关系.

Cor 1.1. Under the condition of the Theorem, the finite element solution $\{m_h^j\}_{j=0}^J$ satisfies

$$\max_{0 \le j \le J} \left\| 1 - \left| m_h^j \right|^2 \right\|_{L^2} \le \hat{C}_0(\tau + h^2)$$

where C_0 is a positive constant which only depends on physical parameters.

证明. 根据前面的分析我们知道真解是满足守恒律的, 也就是说 $\left|m^j\right|^2=1$ 成立, 则

$$\begin{split} \left\| 1 - \left| m_h^j \right|^2 \right\| &= \left\| \left| m^j \right|^2 - \left| m_h^j \right|^2 \right\| \\ &= \left\| (m^j + m_h^j) \cdot (m^j - m_h^j) \right\| \\ &\leq \left\| m^j + m_h^j \right\|_{L^{\infty}} \left\| m^j - m_h^j \right\|_{L^2} \\ &\leq C \left\| m^j - m_h^j \right\|_{L^2} \leq C (\tau + h^2) \end{split}$$

本文后续将会采用时空分裂的技巧证明. 因此我们需要考虑时间半离散格式, 假设 M^{j+1} 是时间半离散格式的解, 那时间半离散格式可以写成

$$D_{\tau}M^{j+1} - \lambda \Delta M^{j+1} - \gamma M^{j} \times \Delta M^{j+1} - \gamma \nabla M^{j} \times \nabla M^{j+1} = \lambda \left| \nabla M^{j} \right|^{2} M^{j}$$
$$(D_{\tau}M^{j+1}, \phi) + \lambda (\nabla M^{j+1}, \nabla \phi) + \gamma (M^{j} \times \nabla M^{j+1}, \nabla \phi) = \lambda (\left| \nabla M^{j} \right|^{2} M^{j}, \phi)$$

误差就可以分裂成

$$||m_h^j - m^j|| \le ||e^j|| + ||\theta_h^j|| + ||e_h^j||$$

其中

$$e^{j} = M^{j} - m^{j}$$
(时间), $\theta_{h}^{j} = R_{h}^{j} M^{j} - M^{j}$ (投影), $e_{h}^{j} = m_{h}^{j} - R_{h}^{j} M^{j}$ (空间)

在后续证明之前, 我们先给出两个重要的引理

Lemma 1.1 (Gagliardo-Nirenberg inequality). Let u be a function defined on Ω and $\partial^s u$ be any partial derivative of u of order s, then

$$\left\|\partial^{j}u\right\|_{L^{p}} \leq C\left\|\partial^{m}u\right\|_{L^{r}}^{a}\left\|u\right\|_{L^{q}}^{1-a} + C\left\|u\right\|_{L^{q}}$$

for $0 \le j < m$ and $\frac{j}{m} \le a \le 1$ with

$$\frac{1}{p} = \frac{j}{d} + a\left(\frac{1}{r} - \frac{m}{d}\right) + (1-a)\frac{1}{q}$$

except $1 < r < \infty$ and $m-j-\frac{d}{r}$ is a nonnegative integer, in which case the above estimate holds only for $\frac{j}{m} \leq a < 1$

Lemma 1.2 (discrete Gronwall's inequality). Let τ , B and a_k , b_k , c_k , γ_k for integer $k \geq 0$, be nonnegative numbers such that

$$a_n + \tau \sum_{k=0}^{n} b_k \le \tau \sum_{k=0}^{n} \gamma_k a_k + \tau \sum_{k=0}^{n} c_k + B, \ n \ge 0$$

Suppose that $\tau \gamma_k < 1$, for all k, and set $\sigma_k = (1 - \tau \gamma_k)^{-1}$. Then

$$a_n + \tau \sum_{k=0}^n b_k \le \exp\left(\tau \sum_{k=0}^n \gamma_k \sigma_k\right) \left(\tau \sum_{k=0}^n c_k + B\right), \ n \ge 0$$

1.1 Temporal error estimates

Thm 1.2. Let T > 0 be a given constant and suppose that the LL equation has a unique solution $m: (0,T) \times \Omega \to \mathbb{R}^3$ satisfying the regularity conditions. Then the temporal semi-discrete elliptic system with homogeneous Neumann boundary condition admits a unique solution M^{j+1} such that when $\tau \leq \tau_1$ for some $\tau_1 > 0$,

$$\max_{0 \le j \le J} \|M^j\|_{W^{2,4}} + \max_{0 \le j \le J} \|D_\tau M^j\|_{H^1} + \tau \sum_{j=1}^J \|D_\tau M^j\|_{H^2}^2 \le C$$

and

$$\max_{0 \le j \le J} \left(\left\| e^j \right\|_{H^1}^2 + \tau \sum_{n=0}^j \left\| e^n \right\|_{H^2}^2 \right) \le \frac{C_0^2}{16} \tau^2$$

证明. 我们可以将时间半离散方程写成如下形式

$$M^{j+1} - \tau \lambda \Delta M^{j+1} - \tau \gamma M^{j} \times \Delta M^{j+1} - \tau \gamma \nabla M^{j} \times \nabla M^{j+1} = M^{j} + \tau \lambda \left| \nabla M^{j} \right|^{2} M^{j}$$

为了说明该方程有解,由于其关于 M^{j+1} 是线性的,我们可以对其左边与 M^{j+1} 做内积得到

$$\begin{split} & (M^{j+1} - \tau \lambda \Delta M^{j+1} - \tau \gamma M^{j} \times \Delta M^{j+1} - \tau \gamma \nabla M^{j} \times \nabla M^{j+1}, M^{j+1}) \\ & = (M^{j+1}, M^{j+1}) + \tau \lambda (\nabla M^{j+1}, \nabla M^{j+1}) \\ & \geq \min(1, \tau \lambda) \left\| M^{j+1} \right\|_{H^{1}} \end{split}$$

其中用到了

$$\begin{split} &(M^{j} \times \Delta M^{j+1}, M^{j+1}) + (\nabla M^{j} \times \nabla M^{j+1}, M^{j+1}) \\ &= (\nabla (M^{j} \times \nabla M^{j+1}), M^{j+1}) \\ &= -(M^{j} \times \nabla M^{j+1}, \nabla M^{j+1}) = 0 \end{split}$$

因此根据 Lax-Milgram 定理得知其存在唯一解.

下面我们利用数学归纳法来给出相应的误差证明, 由于 $e^0 = 0$, 因此误差估计在 j = 0 时显然成立, 因此我们假设误差估计在 $0 \le j \le k - 1$ 时成立, 下面我们只需要证明其在 0 < j < k 时成立.

为此我们利用 LL 方程与时间半离散格式作差即可得到误差方程,其需要涉及的变形过程如下.

$$\begin{split} &M^{j}\times\Delta M^{j+1}+\nabla M^{j}\times\nabla M^{j+1}-m^{j+1}\times\Delta m^{j+1}-\nabla m^{j+1}\times\nabla m^{j+1}\\ &=M^{j}\times\Delta M^{j+1}+\nabla M^{j}\times\nabla M^{j+1}-m^{j}\times\Delta m^{j+1}-\nabla m^{j}\times\nabla m^{j+1}\\ &-(m^{j+1}-m^{j})\times\Delta m^{j+1}-\nabla (m^{j+1}-m^{j})\times\nabla m^{j+1}\\ &=\nabla (M^{j}\times\nabla M^{j+1})-\nabla (m^{j}\times\nabla m^{j+1})=\nabla (M^{j}\times\nabla M^{j+1}-m^{j}\times\nabla m^{j+1})\\ &=\nabla \left(M^{j}\times\nabla M^{j+1}-M^{j}\times\nabla m^{j+1}+M^{j}\times\nabla m^{j+1}-m^{j}\times\nabla m^{j+1}\right)\\ &=\nabla M^{j}\times\nabla e^{j+1}+M^{j}\times\Delta e^{j+1}+\nabla e^{j}\times\nabla m^{j+1}+e^{j}\times\Delta m^{j+1} \end{split}$$

上式过程, 我们其实只推了其中几项的化简, 未讨论的部分我们将会将其归入截断误差, 因此无需考虑. 同样, 我们可以通过增减项来得到

$$\left|\nabla M^{j}\right|^{2}M^{j} - \left|\nabla m^{j+1}\right|^{2}m^{j+1} = \left|\nabla M^{j}\right|^{2}M^{j} - \left|\nabla m^{j}\right|^{2}m^{j} + \left|\nabla m^{j}\right|^{2}m^{j} - \left|\nabla m^{j+1}\right|^{2}m^{j+1}$$
误差方程具体形式如下

$$\begin{split} D_{\tau}e^{j+1} - \lambda \Delta e^{j+1} &= \gamma M^{j} \times \Delta e^{j+1} + \gamma e^{j} \times \Delta m^{j+1} + \gamma \nabla M^{j} \times \nabla e^{j+1} \\ &+ \gamma \nabla e^{j} \times \nabla m^{j+1} - \lambda (\left| \nabla m^{j} \right|^{2} m^{j} - \left| \nabla M^{j} \right|^{2} M^{j}) - R_{tr}^{j+1} \end{split}$$

其中截断误差为

$$R_{tr}^{j+1} = D_{\tau} m^{j+1} - \frac{\partial m(\cdot, t_{j+1})}{\partial t} + \gamma (m^{j+1} - m^{j}) \times \Delta m^{j+1}$$
$$+ \gamma \nabla (m^{j+1} - m^{j}) \times \nabla m^{j+1} + \lambda (\left| \nabla m^{j+1} \right|^{2} m^{j+1} - \left| \nabla m^{j} \right|^{2} m^{j})$$

利用前文我们给出的正则性条件, 我们可以得到如下结果

$$\tau \sum_{j=0}^{J-1} \left\| R_{tr}^{j+1} \right\|_{L^2}^2 \le C\tau^2$$

由于

$$(D_{\tau}e^{j+1}, e^{j+1}) = \frac{1}{\tau} \left[\left\| e^{j+1} \right\|^2 - (e^j, e^{j+1}) \right] \ge \frac{1}{2} D_{\tau} \left\| e^{j+1} \right\|^2$$

和

$$\begin{split} &\gamma(M^j\times\Delta e^{j+1},e^{j+1})+\gamma(\nabla M^j\times\nabla e^{j+1},e^{j+1})=\gamma(\nabla(M^j\times\nabla e^{j+1}),e^{j+1})=0\\ &,$$
 因此我们对方程两边分别与 $e^{j+1},\;-\Delta e^{j+1}$ 做内积得到,

$$\frac{1}{2}D_{\tau} \|e^{j+1}\|^{2} + \lambda \|\nabla e^{j+1}\|^{2}$$

$$\leq \gamma(e^{j} \times \Delta m^{j}, e^{j+1}) + \gamma(\nabla e^{j} \times \nabla m^{j+1}, e^{j+1})$$

$$+ \lambda(|\nabla m^{j}|^{2} m^{j} - |\nabla M^{j}|^{2} M^{j}, e^{j+1}) - (R_{tr}^{j+1}, e^{j+1})$$

$$:= \sum_{r=1}^{4} I^{n}(e^{j+1})$$

同理, 我们可以得到

$$\frac{1}{2}D_{\tau}(\|\nabla e^{j+1}\|^{2}) + \lambda \|\Delta e^{j+1}\|^{2}$$

$$\leq -\gamma(e^{j} \times \Delta m^{j+1}, \Delta e^{j+1}) - \gamma(\nabla M^{j} \times \nabla e^{j+1}, \Delta e^{j+1})$$

$$-\gamma(\nabla e^{j} \times \nabla m^{j+1}, \Delta e^{j+1}) + (R_{tr}^{j+1}, \Delta e^{j+1})$$

$$-\lambda(|\nabla m^{j}|^{j} m^{j} - |\nabla M^{j}|^{2} M^{j}, \Delta e^{j+1}) := \sum_{n=5}^{9} I^{n}(e^{j+1})$$

接下来我们要对 $I^n(e^{j+1})$, $n=1,\ldots,9$ 一项项进行分析. 我们先罗列一下一些较为显然的估计如下,

$$\begin{split} \left|I^{1}\right| &\leq C \left\|e^{j+1} \times \Delta m^{j+1}\right\|_{L^{2}} \cdot \left\|e^{j}\right\|_{L^{2}} \\ &\leq C \left\|e^{j+1}\right\|_{L^{6}} \left\|\Delta m^{j+1}\right\|_{L^{3}} \left\|e^{j}\right\|_{L^{2}} \\ &\leq \epsilon \left\|e^{j+1}\right\|_{H^{1}}^{2} + \epsilon^{-1} C \left\|e^{j}\right\|_{L^{2}}^{2} \\ \left|I^{2}\right| &\leq \epsilon \left\|e^{j}\right\|_{H^{1}}^{2} + \epsilon C \left\|e^{j+1}\right\|_{L^{2}}^{2} \\ \left|I^{4}\right| &\leq C \left\|e^{j+1}\right\|_{L^{2}}^{2} + C \left\|R_{tr}^{j+1}\right\|_{L^{2}}^{2} \end{split}$$

$$\begin{split} \left| I^{5} \right| &\leq \epsilon \left\| \Delta e^{j+1} \right\|_{L^{2}}^{2} + \epsilon^{-1} C \left\| e^{j} \right\|_{H^{1}}^{2} \\ \left| I^{7} \right| &\leq \epsilon \left\| \Delta e^{j+1} \right\|_{L^{2}}^{2} + \epsilon^{-1} C \left\| e^{j+1} \right\|_{H^{1}}^{2} \\ \left| I^{9} \right| &\leq \epsilon \left\| \Delta e^{j+1} \right\|_{L^{2}}^{2} + \epsilon^{-1} C \left\| R_{tr}^{j+1} \right\|_{L^{2}}^{2} \end{split}$$

分析 $|I^3|$ 的估计,

$$\begin{split} \left|I^{3}\right| &= \left|\left(\lambda(\left|\nabla m^{j}\right|^{2}m^{j} - \left|\nabla M^{j}\right|^{2}M^{j}), e^{j+1}\right)\right| \\ &\leq C\left\|\left|\nabla m^{j}\right|^{2}m^{j} - \left|\nabla M^{j}\right|^{2}M^{j}\right\|\left\|e^{j+1}\right\| \end{split}$$

$$\begin{split} & \left\| \left| \nabla m^{j} \right|^{2} m^{j} - \left| \nabla M^{j} \right|^{2} M^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} m^{j} - \left| \nabla m^{j} \right|^{2} M^{j} + \left| \nabla m^{j} \right|^{2} M^{j} - \left| \nabla M^{j} \right|^{2} M^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + (\nabla m^{j} + \nabla M^{j}) \cdot \nabla e^{j} M^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + (\nabla m^{j} \cdot \nabla e^{j}) M^{j} + (\nabla M^{j} \cdot \nabla e^{j}) M^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + (\nabla m^{j} \cdot \nabla e^{j}) M^{j} + (\nabla M^{j} \cdot \nabla e^{j}) M^{j} - (\nabla M^{j} \cdot \nabla e^{j}) m^{j} + (\nabla M^{j} \cdot \nabla e^{j}) m^{j} \\ & - (\nabla m^{j} \cdot \nabla e^{j}) M^{j} + (\nabla m^{j} \cdot \nabla e^{j}) M^{j} + (\nabla m^{j} \cdot \nabla e^{j}) M^{j} - (\nabla m^{j} \cdot \nabla e^{j}) M^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + \left| \nabla e^{j} \right|^{2} e^{j} + 2(\nabla m^{j} \cdot \nabla e^{j}) e^{j} + (\nabla M^{j} \cdot \nabla e^{j}) m^{j} - (\nabla m^{j} \cdot \nabla e^{j}) m^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + \left| \nabla e^{j} \right|^{2} e^{j} + 2(\nabla m^{j} \cdot \nabla e^{j}) e^{j} + (\nabla M^{j} \cdot \nabla e^{j}) m^{j} + (\nabla m^{j} \cdot \nabla e^{j}) m^{j} \right\| \\ & = \left\| \left| \nabla m^{j} \right|^{2} e^{j} + \left| \nabla e^{j} \right|^{2} e^{j} + 2(\nabla m^{j} \cdot \nabla e^{j}) e^{j} + \left| \nabla e^{j} \right|^{2} m^{j} + 2(\nabla m^{j} \cdot \nabla e^{j}) m^{j} \right\| \end{aligned}$$

$$\begin{split} \left|I^{3}\right| &\leq C \left\| \left| \nabla m^{j} \right|^{2} m^{j} - \left| \nabla M^{j} \right|^{2} M^{j} \right\| \left\| e^{j+1} \right\| \\ &\leq \epsilon^{-1} C \left(\left\| \left| \nabla m^{j} \right|^{2} e^{j} \right\|^{2} + \left\| \left| \nabla e^{j} \right|^{2} e^{j} \right\|^{2} + \left\| 2 (\nabla m^{j} \cdot \nabla e^{j}) e^{j} \right\| + \left\| \left| \nabla e^{j} \right|^{2} m^{j} \right\|^{2} \\ &+ \left\| 2 (\nabla m^{j} \cdot \nabla e^{j}) m^{j} \right\|^{2} \right) + \epsilon \left\| e^{j+1} \right\|^{2} \\ &\leq \epsilon^{-1} C \left(\left\| e^{j} \right\|^{2} + \left\| e^{j} \right\|_{L^{\infty}}^{2} \left\| \nabla e^{j} \right\|_{L^{6}}^{2} \left\| \nabla e^{j} \right\|_{L^{3}}^{2} + 2 \left\| \nabla e^{j} \right\|_{L^{6}}^{2} \left\| e^{j} \right\|_{L^{6}}^{2} + \left\| \nabla e^{j} \right\|_{L^{6}}^{2} \left\| \nabla e^{j} \right\|_{L^{6}}^{2} \\ &+ \left\| e^{j} \right\|_{H^{1}}^{2} \right) + \epsilon \left\| e^{j+1} \right\|^{2} \end{split}$$

我们给出一些不等式对上式进行化简,

$$\begin{split} \left\| \nabla e^{j} \right\|_{L^{6}} & \leq \left\| \nabla e^{j} \right\|_{H^{1}} \leq \left\| e^{j} \right\|_{H^{2}} \\ \left\| e^{j} \right\|_{L^{3}} & \leq C \left(\left\| e^{j} \right\|_{L^{2}} \left\| e^{j} \right\|_{L^{6}} \right)^{\frac{1}{2}} \leq C \left(\left\| e^{j} \right\|_{H^{1}} \right)^{\frac{1}{2}} \leq C \left(\left\| e^{j} \right\|_{H^{2}} \left\| e^{j} \right\|_{H^{1}} \right)^{\frac{1}{2}} \\ \left\| \nabla e^{j} \right\|_{L^{3}} & \leq C \left(\left\| \nabla e^{j} \right\|_{L^{2}} \left\| \nabla e^{j} \right\|_{L^{6}} \right)^{\frac{1}{2}} \leq C \left(\left\| e^{j} \right\|_{H^{1}} \left\| e^{j} \right\|_{H^{2}} \right)^{\frac{1}{2}} \end{split}$$

因此上式可以改为

$$\begin{split} \left| I^{3} \right| & \leq \epsilon \left\| e^{j+1} \right\|^{2} + \epsilon^{-1} C \left(\left\| e^{j} \right\|^{2} + \left\| e^{j} \right\|_{H^{1}}^{2} + \frac{C_{0}^{2}}{16} \tau^{\frac{3}{2}} \left\| e^{j} \right\|_{H^{2}}^{2} \right) \\ & \leq \epsilon \left\| e^{j+1} \right\|^{2} + \epsilon^{-1} C \left\| e^{j} \right\|_{H^{1}}^{2} + \epsilon \left\| e^{j} \right\|_{H^{2}}^{2} \end{split}$$

上面引入 $\frac{C_0}{16}\tau^{\frac{3}{2}}$ 的原因,

$$\left\|\nabla e^j\right\|_{L^6}^2\left\|\nabla e^j\right\|_{L^3}^2\leq C\left(\left\|e^j\right\|_{H^1}\left\|e^j\right\|_{H^2}\right)\left\|e^j\right\|_{H^2}^2$$

而此处的 j 满足 $j \in [0, k-1]$, 因此有下式成立,

$$\begin{split} \left\| e^{j} \right\|_{H^{1}} \left\| e^{j} \right\|_{H^{2}} \tau^{\frac{1}{2}} &\leq \frac{1}{2} (\left\| e^{j} \right\|_{H^{1}}^{2} + \tau \left\| e^{j} \right\|_{H^{2}}^{2}) \\ &\leq \frac{1}{2} \max \left(\left\| e^{j} \right\|_{H^{1}}^{2} + \tau \sum_{n=0}^{j} \left\| e^{n} \right\|_{H^{2}}^{2} \right) \\ &\leq \frac{C_{0}^{2}}{32} \tau^{2} \end{split}$$

故

$$\|e^j\|_{H^1} \|e^j\|_{H^2} \tau^{\frac{1}{2}} \le \frac{C_0^2}{16} \tau^{\frac{3}{2}} C$$

所以对 $|I^3|$ 的估计, 其实暗含了对 ϵ 的限制.

$$\epsilon^{-1} C \frac{C_0^2}{16} \tau^{\frac{3}{2}} \le \epsilon \Rightarrow \epsilon \ge \frac{\sqrt{C} C_0}{4} \tau^{\frac{3}{4}}$$

按照同样的证明过程,我们可以得到,

$$|I^{8}| \leq 2\epsilon \|e^{j}\|_{H^{2}}^{2} + \epsilon^{-1}C \|e^{j}\|_{H^{1}}^{2}$$

下面给出 $|I^6|$ 的估计,

$$\begin{split} \left|I^{6}\right| &= \left|C\left(\nabla M^{j} \times \nabla e^{j+1}, \Delta e^{j+1}\right)\right| \\ &= \left|C\left(\nabla e^{j} \times \nabla e^{j+1}, \Delta e^{j+1}\right) + C\left(\nabla m^{j} \times \nabla e^{j+1}, \Delta e^{j+1}\right)\right| \\ &\leq C\left|\left(\nabla e^{j} \times \nabla e^{j+1}, \Delta e^{j+1}\right)\right| + C\left|\left(\nabla m^{j} \times \nabla e^{j+1}, \Delta e^{j+1}\right)\right| \\ &\leq C\left\|\nabla e^{j}\right\|_{L^{3}}\left\|\nabla e^{j+1}\right\|_{L^{6}}\left\|\Delta e^{j+1}\right\|_{L^{2}} + C\left\|m^{j}\right\|_{W^{1,\infty}}\left\|\nabla e^{j+1}\right\|_{L^{2}}\left\|\Delta e^{j+1}\right\|_{L^{2}} \\ &\leq C\left(\left\|e^{j}\right\|_{H^{1}}\left\|e^{j}\right\|_{H^{2}}\right)^{\frac{1}{2}}\left\|\Delta e^{j+1}\right\|_{L^{2}}^{2} + \epsilon\left\|e^{j+1}\right\|_{H^{2}}^{2} + \epsilon^{-1}C\left\|e^{j+1}\right\|_{H^{1}}^{2} \\ &\leq \frac{CC_{0}}{4}\tau^{\frac{3}{4}}\left\|\Delta e^{j+1}\right\|_{L^{2}}^{2} + \epsilon\left\|e^{j+1}\right\|_{H^{2}}^{2} + \epsilon^{-1}C\left\|e^{j+1}\right\|_{H^{1}}^{2} \\ &\leq 2\epsilon\left\|e^{j+1}\right\|_{H^{2}}^{2} + \epsilon^{-1}C\left\|e^{j+1}\right\|_{H^{1}}^{2} \end{split}$$

同样我们要求 $\epsilon \geq \frac{CC_0}{4} \tau^{\frac{3}{4}}$. 依托上面的逐项分析, 我们将不等式求和可以得到如下形式

$$\begin{split} D_{\tau} \left(\left\| e^{j+1} \right\|_{H^{1}}^{2} \right) + \lambda \left\| e^{j+1} \right\|_{H^{2}}^{2} &\leq \epsilon \left\| e^{j} \right\|_{H^{2}}^{2} + \epsilon \left\| e^{j+1} \right\|_{H^{2}}^{2} + \varepsilon^{-1} C \left\| e^{j} \right\|_{H^{1}}^{2} \\ &+ \varepsilon^{-1} C \left\| e^{j+1} \right\|_{H^{1}}^{2} + \epsilon^{-1} C \left\| R_{tr} \right\|_{L^{2}}^{2} \end{split}$$

依据 Grownwall 不等式可以得到

$$\left\|e^{j+1}\right\|_{H^1}^2 + \tau \sum_{n=0}^{j+1} \left\|e^n\right\|_{H^2}^2 \le \exp(2TC)\tau^2$$

从误差不等式中我们可以得到

 $\max_{0 \le j \le J}$