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# A stabilized Lagrange-Galerkin scheme for the Navier-Stokes equations and its computation

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(with M. Tabata)
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(with P.Y. Hsu and T. Yoneda)
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# Introduction

- LG (Lagrange-Galerkin) method  
= FEM + the method of characteristics

# A basic idea of LG schemes

$\Omega \subset \mathbf{R}^d$  ( $d = 2, 3$ ),  $u : \Omega \times (0, T) \rightarrow \mathbf{R}^d$  : given,  $\phi : \Omega \times (0, T) \rightarrow \mathbf{R}$  : unknown,  $t^n \equiv n\Delta t$ .

Material derivative :  $\frac{D\phi}{Dt} \equiv \left( \frac{\partial}{\partial t} + u \cdot \nabla \right) \phi$

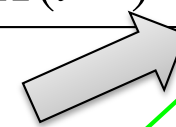
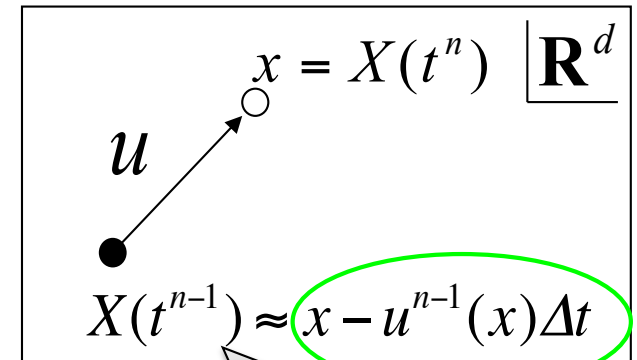
is discretized as follows.

Let  $X(\cdot; x, t^n) : (0, T) \rightarrow \mathbf{R}^d$  be the sol. of the ODE;

$$\begin{cases} X'(t) = u(X, t) \text{ in } (t^{n-1}, t^n), \\ X(t^n) = x. \end{cases}$$



$$\left( \frac{X(t^n) - X(t^{n-1})}{\Delta t} \approx u^{n-1}(X(t^n)) \right)$$



$$\left. \frac{D\phi}{Dt}(X(t^n), t^n) = \frac{d}{dt} \phi(X(t), t) \right|_{t=t^n} \approx \frac{\phi(X(t^n), t^n) - \phi(X(t^{n-1}), t^{n-1})}{\Delta t}$$

$$\approx \frac{\phi^n(x) - \phi^{n-1}(x - u^{n-1}(x)\Delta t)}{\Delta t} = \frac{\phi^n - \phi^{n-1} \circ X_1(u^{n-1}, \Delta t)}{\Delta t}(x)$$

$$A\vec{x} = \vec{b}$$

non-symmetric part  
goes to RHS vector

$$\phi \leftarrow u_i$$

# LG schemes for flow problems

| Accuracy<br>in time | Navier-Stokes                            |   |
|---------------------|--|---|
|                     | Conventional<br>(P2/P1)                  | Stabilized<br>(P1/P1)                                   |
| First order         | Pironneau, NM,<br>1982<br>Süli, NM, 1988 | N-Tabata,<br>M2AN<br>(to appear)                        |
| Second<br>order     | Boukir et al.,<br>IJNMF, 1997            | N-Tabata, a<br>book chapter,<br>Springer<br>(to appear) |

Note: Achdou-Guermond, SINUM, 2000, Projection-type.  
N-Tabata, JSC, 2015, a stabilized LG scheme for Oseen eqns.



# LG schemes for the Navier-Stokes eqns.

# The Navier-Stokes equations

Find  $(u, p) : \Omega \times (0, T) \rightarrow \mathbf{R}^d \times \mathbf{R}$  s.t.

$$\begin{pmatrix} u_1 \\ \vdots \\ u_d \end{pmatrix}$$

$$\mathbf{R}^d \quad (d = 2, 3)$$

$$\frac{\partial u}{\partial t} + (u \cdot \nabla)u - \nabla \cdot [2\nu D(u)] + \nabla p = f$$

Material derivative

$$\nabla \cdot u = 0$$

$$u(0) = u^0$$

$$\Gamma (\equiv \partial \Omega)$$

$$u = 0$$

$\Omega$

$$\nu : \text{viscosity}, \quad \underset{d \times 1}{f}, \quad \underset{d \times 1}{u^0} : \text{given}, \quad D(u) \equiv \frac{1}{2} [\nabla u + (\nabla u)^T].$$

# An LG scheme for NS eqns.

Scheme (P2/P1)

Pironneau, 1982, NM,  
Süli, 1988, NM.

$$\left\| \begin{aligned} &\text{Find } \{ (u_h^n, p_h^n) \}_{n=1}^{N_T} \subset V_h \times Q_h \text{ s.t. for } n = 1, 2, \dots, N_T, \\ &\left( \underbrace{\frac{u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t)}{\Delta t}}_{\approx \frac{Du}{Dt}}, v_h \right) + 2\nu (D(u_h^n), D(v_h)) - (\nabla \cdot v_h, p_h^n) = (f^n, v_h), \quad \forall v_h \in V_h, \\ &-(\nabla \cdot u_h^n, q_h) = 0, \quad \forall q_h \in Q_h, \end{aligned} \right\|$$

$V_h \subset H_0^1(\Omega)^d$  and  $Q_h \subset L_0^2(\Omega)$ : P2 and P1 finite element spaces,

$(\cdot, \cdot): L^2(\Omega)$  inner product,

$u_h^0$ : an approximation of  $u^0$ ,  $X_1(w, \Delta t)(x) \equiv x - w(x)\Delta t$ .

The matrix is symmetric

$$\begin{pmatrix} A & B^T \\ B & O \end{pmatrix} \quad A = A^T$$



# A stabilized LG scheme for NS eqns.

## Scheme (P1/P1)

N-Tabata, M2AN  
(to appear)

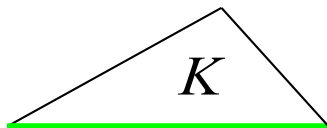
$$\begin{aligned} &\text{Find } \left\{ (u_h^n, p_h^n) \right\}_{n=1}^{N_T} \subset V_h \times Q_h \text{ s.t. for } n=1, 2, \dots, N_T, \\ &\left( \frac{u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t)}{\Delta t}, v_h \right) + 2\nu \left( D(u_h^n), D(v_h) \right) - \left( \nabla \cdot v_h, p_h^n \right) = (f^n, v_h), \quad \forall v_h \in V_h, \\ &\quad \approx \frac{Du}{Dt} \quad - \left( \nabla \cdot u_h^n, q_h \right) - \sum_{K \in \mathcal{T}_h} h_K^2 \left( \nabla p_h^n, \nabla q_h \right)_K = 0, \quad \forall q_h \in Q_h, \end{aligned}$$

Pressure stabilization (Brezzi-Pitkäranta, 1984)

$V_h$  and  $Q_h$  : P1-finite element spaces,  $(\cdot, \cdot) : L^2(\Omega)$  inner product,

$u_h^0$  : an approximation of  $u^0$ ,  $X_1(w, \Delta t)(x) \equiv x - w(x)\Delta t$ ,

$h_K$  = diam( $K$ ),  $(\cdot, \cdot)_K : L^2(K)^d$ -inner product.



The matrix is symmetric

$$\begin{pmatrix} A & B^T \\ B & -C \end{pmatrix} \quad \begin{aligned} A &= A^T, \\ C &= C^T. \end{aligned}$$

# Theorem: P2/P1 (Süli, NM, 1988)

$\{\mathcal{T}_h\}_{h \downarrow 0}$  : regular family of triangulations with the inverse assumption.

$(u, p) : u \in C^0([0, T]; W^{1, \infty}) \cap H^2(0, T; L^2) \cap H^1(0, T; V \cap H^3), \quad p \in H^1(0, T; Q \cap H^2),$

$u_h^0 \in V_h$  : first component of the Stokes projection of  $(u^0, 0)$ .



$$\bar{D}_{\Delta t} a^n \equiv (a^n - a^{n-1}) / \Delta t.$$

$\exists h_0 > 0$  and  $c_0 > 0$  indep. of  $h$  and  $\Delta t$  s.t. the following hold for any

$$h \in (0, h_0] \text{ and } \Delta t \leq c_0 h^{d/4}.$$

$$\leftarrow \Delta t = O(h^{d/4})$$

(i)  $\exists (u_h, p_h) = \{(u_h^n, p_h^n)\}_{n=1}^{N_T}$  : FE sol. of the scheme.

← Existence

$$(ii) \quad \|u_h\|_{\ell^\infty(L^\infty)} \leq \|u\|_{C(L^\infty)} + 1.$$

← Stability

$$(iii) \quad \|u_h - u\|_{\ell^\infty(H^1)}, \quad \|\bar{D}_{\Delta t} u_h - \partial u / \partial t\|_{\ell^2(L^2)}, \quad \|p_h - p\|_{\ell^2(L^2)} \leq c(\Delta t + h^2).$$

← Error estimates

$$(iv) \quad \text{Stokes problem is regular} \Rightarrow \|u_h - u\|_{\ell^\infty(L^2)} \leq c(\Delta t + h^3).$$

# Theorem: P1/P1 (N-Tabata, M2AN, to appear)

$\{\mathcal{T}_h\}_{h \downarrow 0}$ : regular family of triangulations with the inverse assumption.

$(u, p)$ :  $u \in C([0, T]; W^{1, \infty}) \cap H^2(0, T; L^2) \cap H^1(0, T; V \cap H^2)$ ,  $p \in H^1(0, T; Q \cap H^1)$ ,

$u_h^0 \in V_h$ : first component of the Stokes projection of  $(u^0, 0)$ .



$$\bar{D}_{\Delta t} a^n \equiv (a^n - a^{n-1}) / \Delta t.$$

$\exists h_0 > 0$  and  $c_0 > 0$  indep. of  $h$  and  $\Delta t$  s.t. the following hold for any

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← Existence

(ii)  $\|u_h\|_{\ell^\infty(L^\infty)} \leq \|u\|_{C(L^\infty)} + 1.$

← Stability

(iii)  $\|u_h - u\|_{\ell^\infty(H^1)}, \|\bar{D}_{\Delta t} u_h - \partial u / \partial t\|_{\ell^2(L^2)}, \|p_h - p\|_{\ell^2(L^2)} \leq c(\Delta t + h).$

← Error estimates

(iv) Stokes problem is regular  $\Rightarrow \|u_h - u\|_{\ell^\infty(L^2)} \leq c(\Delta t + h^2).$

# Equation of errors

$$\mathcal{A}((u, p), (v, q)) \equiv a(u, v) + b(v, p) + b(u, q),$$

$$\mathcal{A}_h((u, p), (v, q)) \equiv \begin{cases} \mathcal{A}((u, p), (v, q)) & \text{(P2/P1 case),} \\ \mathcal{A}((u, p), (v, q)) - C_h(p, q) & \text{(P1/P1 case),} \end{cases}$$

where

$$a(u, v) \equiv 2\nu(D(u), D(v)), \quad b(v, q) \equiv -(\nabla \cdot v, q), \quad C_h(p, q) \equiv \sum_{K \in \mathcal{T}_h} h_K^2 (\nabla p, \nabla q)_K.$$

$$\text{*Scheme: } \frac{1}{\Delta t} (u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t), v_h) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$$

$$X_1(w, \Delta t)(x) \equiv x - w(x)\Delta t$$

$(\hat{u}_h, \hat{p}_h) \in V_h \times Q_h$  : the Stokes projection of  $(u, p)$ .

$$\Leftrightarrow \mathcal{A}_h((\hat{u}_h, \hat{p}_h), (v_h, q_h)) = \mathcal{A}((u, p), (v_h, q_h)), \quad \forall (v_h, q_h) \in V_h \times Q_h.$$

• Error estimates for the Stokes projection:

(i) For P2/P1:  $\|\hat{u}_h - u\|_1, \|\hat{p}_h - p\|_0 \leq ch^2,$

(ii) For P1/P1:  $\|\hat{u}_h - u\|_1, \|\hat{p}_h - p\|_0 \leq ch.$

# Equation of errors (cont.)

\*Scheme:  $\frac{1}{\Delta t} (u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t), v_h) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$

Stokes projection:  $\mathcal{A}_h((\hat{u}_h^n, \hat{p}_h^n), (v_h, q_h)) = \mathcal{A}((u^n, p^n), (v_h, q_h)), \quad \forall (v_h, q_h) \in V_h \times Q_h.$

Let  $(e_h^n, \varepsilon_h^n) \equiv (u_h^n - \hat{u}_h^n, p_h^n - \hat{p}_h^n), \quad \eta(t) \equiv (u - \hat{u})(t).$

$\bar{D}_{\Delta t} a^n \equiv (a^n - a^{n-1}) / \Delta t.$

Equation of the errors:  $(\bar{D}_{\Delta t} e_h^n, v_h) + \mathcal{A}_h((e_h^n, \varepsilon_h^n), (v_h, q_h)) = \langle R_h^n, v_h \rangle, \quad \forall (v_h, q_h) \in V_h \times Q_h,$

where

$$R_h^n \equiv R_{h1}^n + R_{h2}^n + R_{h3}^n + R_{h4}^n,$$

$$R_{h1}^n \equiv \frac{Du^n}{Dt} - \frac{u^n - u^{n-1} \circ X_1(u^{n-1}, \Delta t)}{\Delta t},$$

$$R_{h2}^n \equiv \frac{1}{\Delta t} \{u^{n-1} \circ X_1(u_h^{n-1}, \Delta t) - u^{n-1} \circ X_1(u^{n-1}, \Delta t)\},$$

$$R_{h3}^n \equiv \frac{1}{\Delta t} \{\eta^n - \eta^{n-1} \circ X_1(u_h^{n-1}, \Delta t)\},$$

$$R_{h4}^n \equiv \frac{1}{\Delta t} \{e_h^{n-1} - e_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t)\}.$$

Lemma (P1/P1)

$$\|R_h^n\|_0 \leq c \left( \|u_h^{n-1}\|_{0,\infty} + 1 \right) (\Delta t + h + \|e_h^{n-1}\|_1).$$

*Proof.*

$$\|R_{h1}^n\|_0 \leq c \Delta t,$$

$$\|R_{h2}^n\| \leq c \left( \|e_h^{n-1}\|_0 + h \right),$$

$$\|R_{h3}^n\| \leq c \left( \|u_h^{n-1}\|_{0,\infty} + 1 \right) h,$$

$$\|R_{h4}^n\| \leq c \|u_h^{n-1}\|_{0,\infty} \|e_h^{n-1}\|_1.$$

# The key point for the error estimates

\*Scheme: 
$$\frac{1}{\Delta t} (u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t), v_h) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$$

Stokes projection: 
$$\mathcal{A}_h((\hat{u}_h^n, \hat{p}_h^n), (v_h, q_h)) = \mathcal{A}((u^n, p^n), (v_h, q_h)), \quad \forall (v_h, q_h) \in V_h \times Q_h.$$

Let  $(e_h^n, \varepsilon_h^n) \equiv (u_h^n - \hat{u}_h^n, p_h^n - \hat{p}_h^n)$ ,  $\eta(t) \equiv (u - \hat{u}_h)(t)$ .

Equation of the errors: 
$$(\bar{D}_{\Delta t} e_h^n, v_h) + \mathcal{A}_h((e_h^n, \varepsilon_h^n), (v_h, q_h)) = \langle R_h^n, v_h \rangle, \quad \forall (v_h, q_h) \in V_h \times Q_h,$$

with 
$$\|R_h^n\|_0 \leq c \left( \|u_h^{n-1}\|_{0,\infty} + 1 \right) (\Delta t + h + \|e_h^{n-1}\|_1).$$

## Mathematical induction

If  $\|u_h^{n-1}\|_{0,\infty}$  is bounded  $\Rightarrow \|e_h^n\|_1 = \|u_h^n - \hat{u}_h^n\|_1 \leq c(\Delta t + h)$  by Gronwall's ineq.

$$\Rightarrow \|u_h^n\|_{0,\infty} \leq \|\Pi_h u^n\|_{0,\infty} + \|u_h^n - \Pi_h u^n\|_{0,\infty} \leq \|\Pi_h u^n\|_{0,\infty} + ch^{-d/6} \|u_h^n - \Pi_h u^n\|_1 \leq \dots \leq \|u\|_{C(L^\infty)} + 1$$

( $\exists h_0$  and  $c_0$  that the argument holds.)

$\Pi_h$  : the Lagrange interpolation op.

# Key issues

\*Scheme:  $\frac{1}{\Delta t} (u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t), v_h) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$

- Upwind points:  $u \in W_0^{1,\infty}(\Omega), \quad \Delta t \|u\|_{1,\infty} < 1 \Rightarrow X_1(u, \Delta t)(\Omega) = \Omega.$

$$X_1(w, \Delta t)(x) \equiv x - w(x)\Delta t$$

- Inverse inequalities: (i)  $\|v_h\|_{0,\infty} \leq \alpha_0 h^{-d/6} \|v_h\|_1, \quad (ii) \quad \|v_h\|_{1,\infty} \leq \alpha_1 h^{-d/2} \|v_h\|_1.$

- Lemma

$$a, b \in W_0^{1,\infty}(\Omega), \quad \Delta t \|a\|_{1,\infty}, \Delta t \|b\|_{1,\infty} \leq 1/4$$

$\Rightarrow$

$$(i) \quad \frac{1}{2} \leq J \equiv \det \left( \frac{\partial X_1(a, \Delta t)}{\partial t} \right) \leq \frac{3}{2}.$$

$$(ii) \quad \|g - g \circ X_1(a, \Delta t)\|_0 \leq c \Delta t \|a\|_{0,\infty} \|g\|_1, \quad \forall g \in H^1(\Omega)^d,$$

$$\|g \circ X_1(b, \Delta t) - g \circ X_1(a, \Delta t)\|_0 \leq c \Delta t \|b - a\|_0 \|g\|_{1,\infty}, \quad \forall g \in W^{1,\infty}(\Omega)^d.$$

# Numerical results to see convergence order

Test problem ( $\text{Re} = 10^k, k = 1, \dots, 4$ )

$$\Omega = (0, 1)^d, T = 1, \nu = 10^{-k}, k = 1, \dots, 4,$$

(i)  $d = 2$ :

$$u = \left( -\frac{\partial \psi}{\partial x_2}, \frac{\partial \psi}{\partial x_1} \right), \quad p(x, t) = \sin \{ \pi(x_1 + x_2 + t) \},$$

$$\psi(x, t) = \left( \sqrt{3}/2\pi \right) \sin^2(\pi x_1) \sin^2(\pi x_2) \sin \{ \pi(x_1 + x_2 + t) \}.$$

(ii)  $d = 3$ :

$$u = \text{rot } \Psi, \quad p(x, t) = \sin \{ \pi(x_1 + x_2 + x_3 + t) \},$$

$$\Psi_1 = c \sin(\pi x_1) \sin^2(\pi x_2) \sin^2(\pi x_3) \sin \{ \pi(x_2 + x_3 + t) \},$$

$$\Psi_2 = c \sin^2(\pi x_1) \sin(\pi x_2) \sin^2(\pi x_3) \sin \{ \pi(x_3 + x_1 + t) \},$$

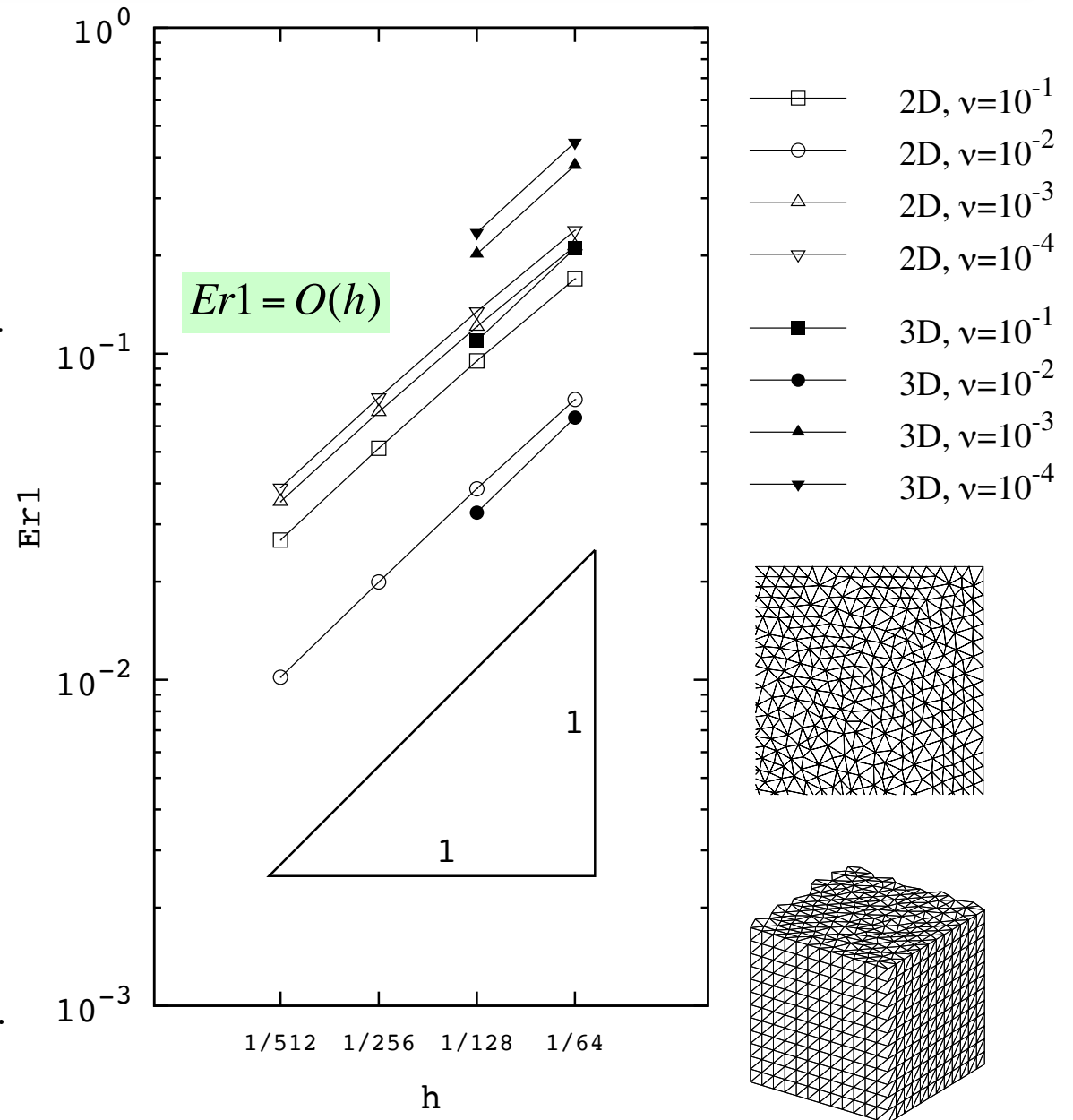
$$\Psi_3 = c \sin^2(\pi x_1) \sin^2(\pi x_2) \sin(\pi x_3) \sin \{ \pi(x_1 + x_2 + t) \},$$

$$c = 8\sqrt{3}/27\pi.$$

$$\delta_0 = 1, h = 1/N, N = 64, 128, 256, 512.$$

$$\Delta t = 4h$$

$$Er1 \equiv \frac{\|u_h - \Pi_h u\|_{\ell^2(H^1(\Omega))} + \|p_h - \Pi_h p\|_{\ell^2(L^2(\Omega))}}{\|\Pi_h u\|_{\ell^2(H^1(\Omega))} + \|\Pi_h p\|_{\ell^2(L^2(\Omega))}}.$$





# Numerical results to see convergence order

Test problem ( $\text{Re} = 10^k, k = 1, \dots, 4$ )

$\Omega = (0, 1)^d, T = 1, \nu = 10^{-k}, k = 1, \dots, 4,$

$d = 2:$

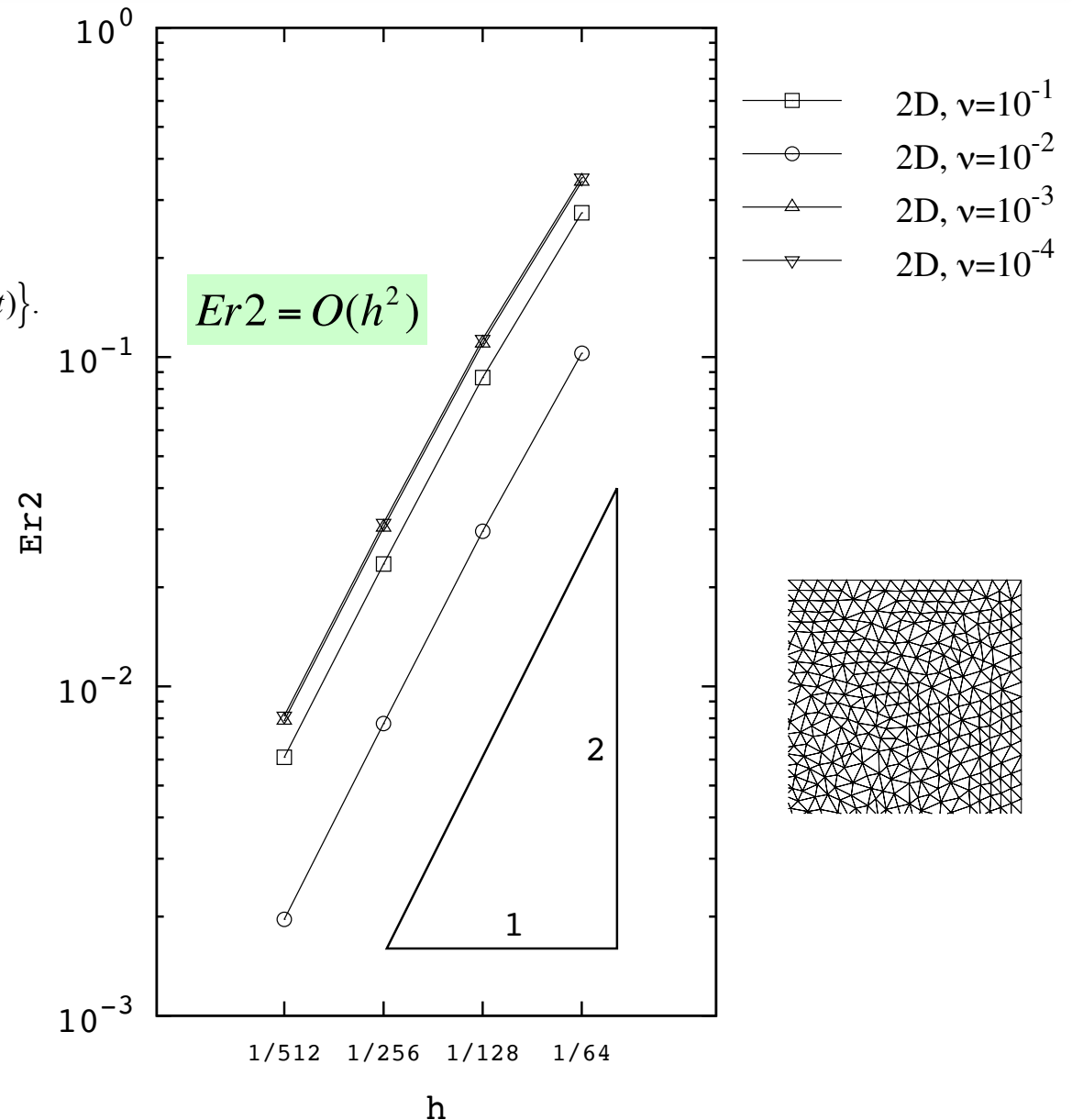
$$u = \left( -\frac{\partial \psi}{\partial x_2}, \frac{\partial \psi}{\partial x_1} \right), \quad p(x, t) = \sin \{ \pi(x_1 + x_2 + t) \},$$

$$\psi(x, t) = \left( \sqrt{3}/2\pi \right) \sin^2(\pi x_1) \sin^2(\pi x_2) \sin \{ \pi(x_1 + x_2 + t) \}.$$

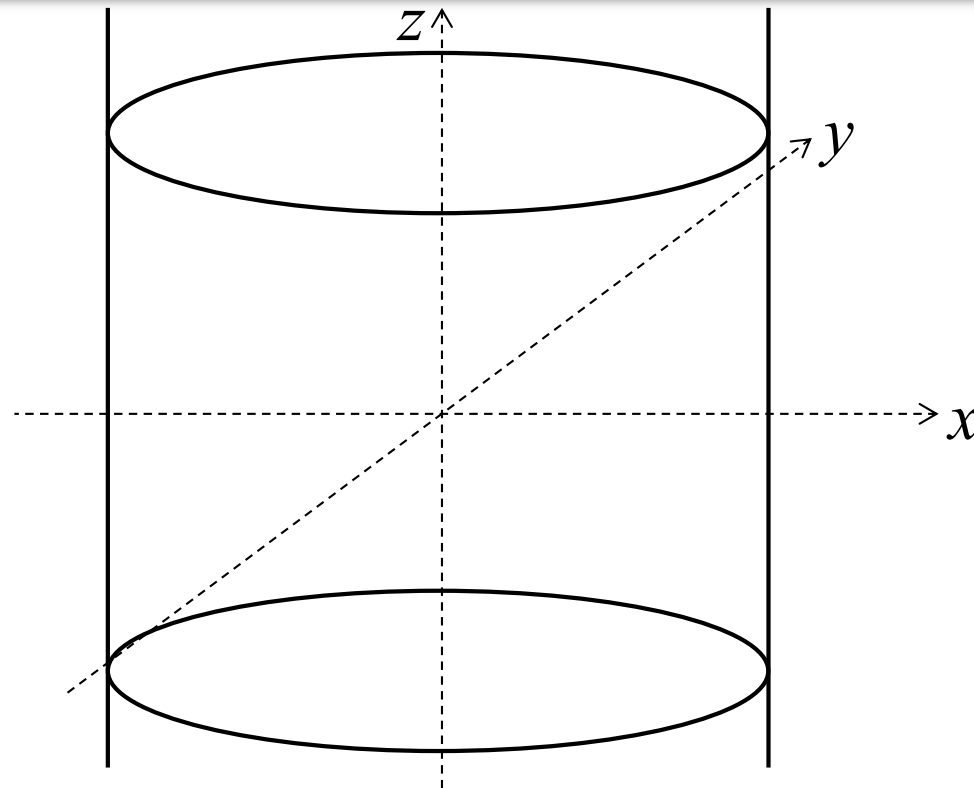
$h = 1/N, N = 64, 128, 256, 512.$

$$\Delta t = 256h^2$$

$$Er2 \equiv \frac{\|u_h - \Pi_h u\|_{\ell^\infty(L^2(\Omega))}}{\|\Pi_h u\|_{\ell^\infty(L^2(\Omega))}}.$$



# Computation of axisymmetric NS flow



Hsu-N-Yoneda,  
submitted

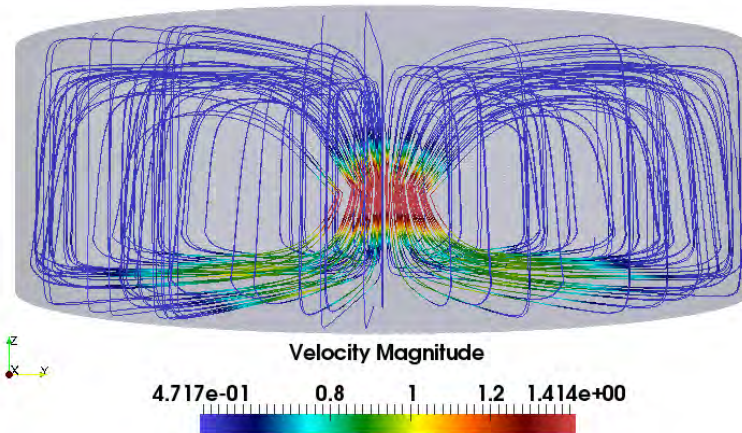
- Blow-up phenomena: possible only on Z-axis [Caffarelli-Kohn-Nirenberg, 1982]
- Suppose that blow-up appears, then, there exists a swirl [Ukhovskii-Yudovich, 1968]

# Initial flow

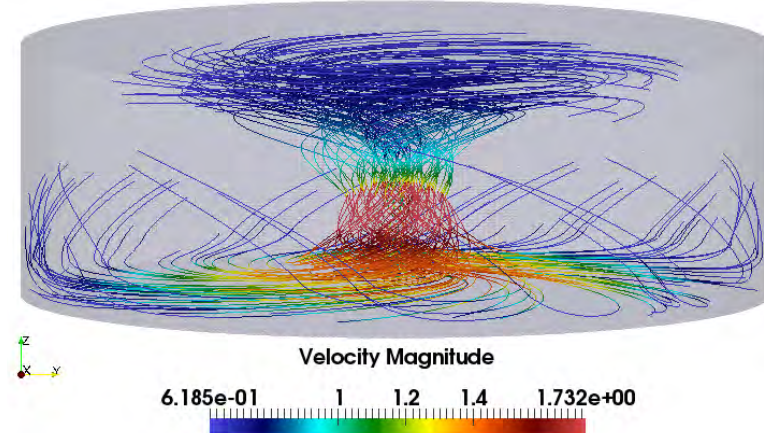
Without swirl  
(only concentration)

$z=1/2$

$z=-1/8$



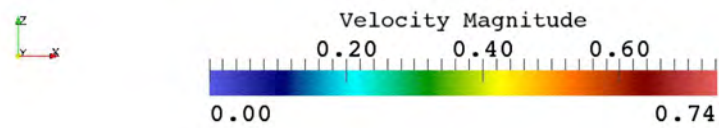
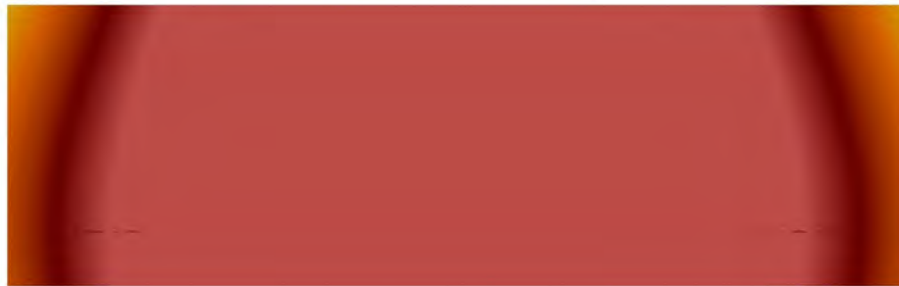
With swirl



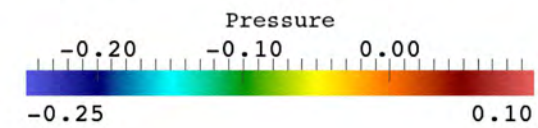
# Numerical results

Without swirl

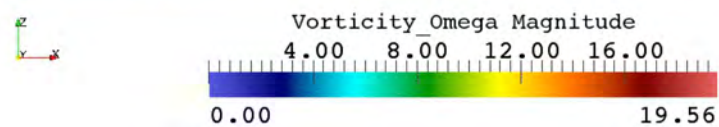
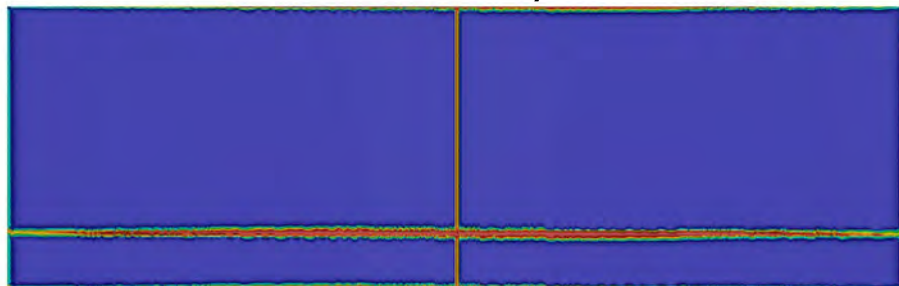
$|u|$



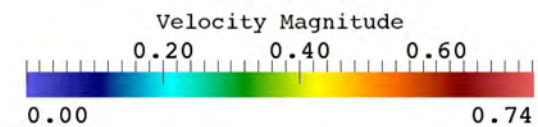
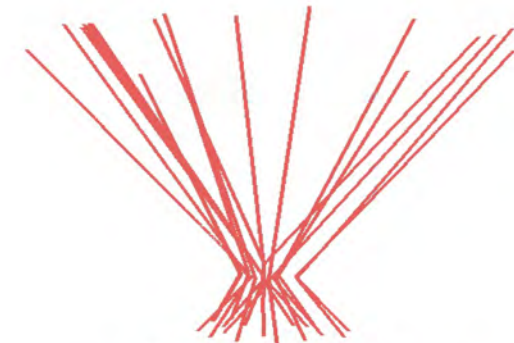
$p$



vorticity



stream lines

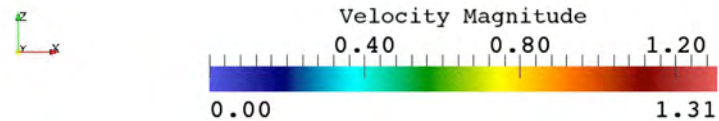
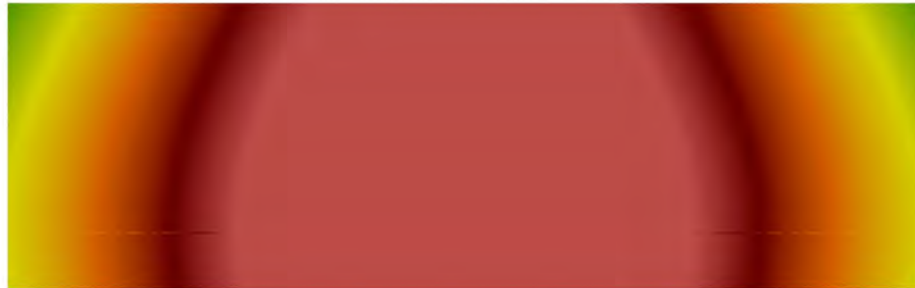


$Re=50,000$

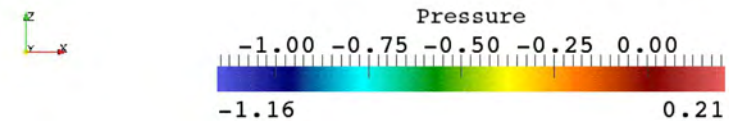
# Numerical results

With swirl

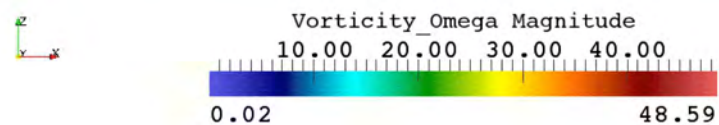
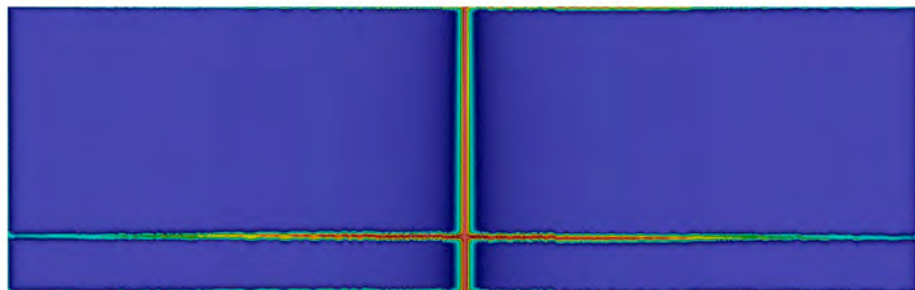
$|u|$



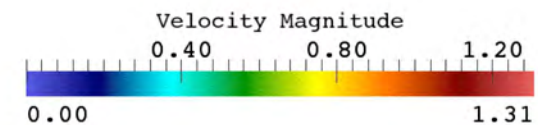
$p$



vorticity



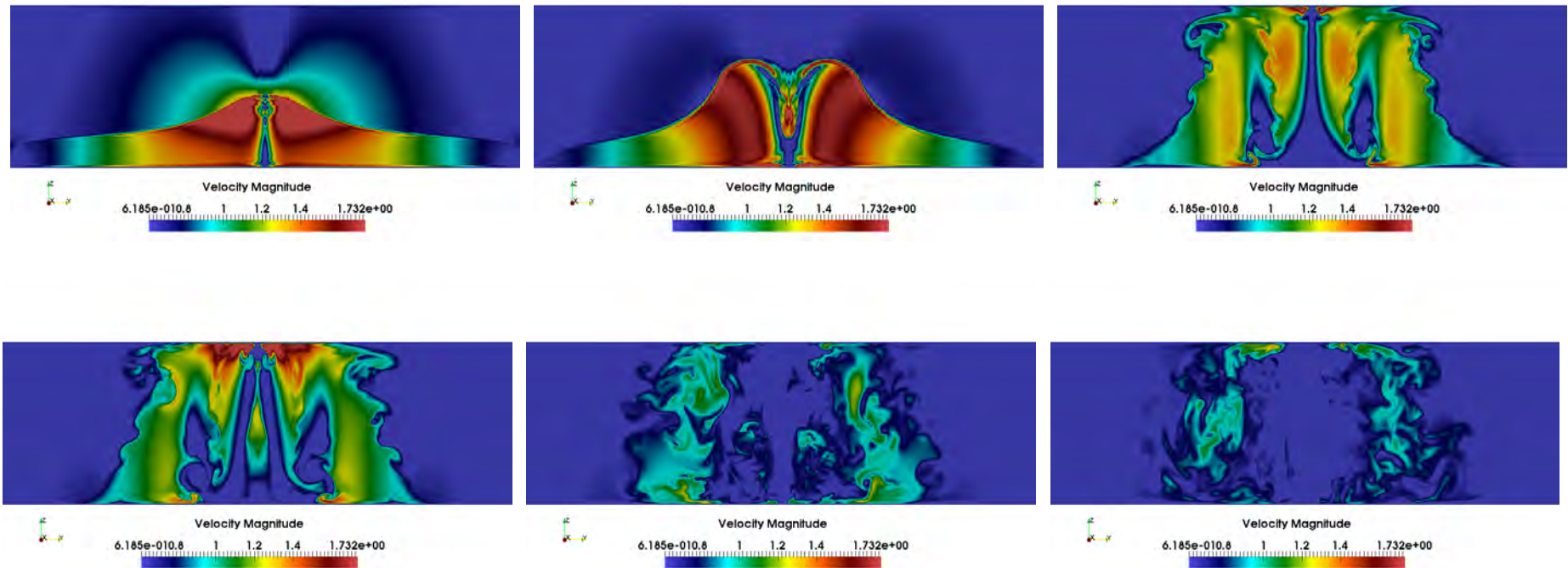
stream lines



Re=50,000

$|\mathbf{u}|$

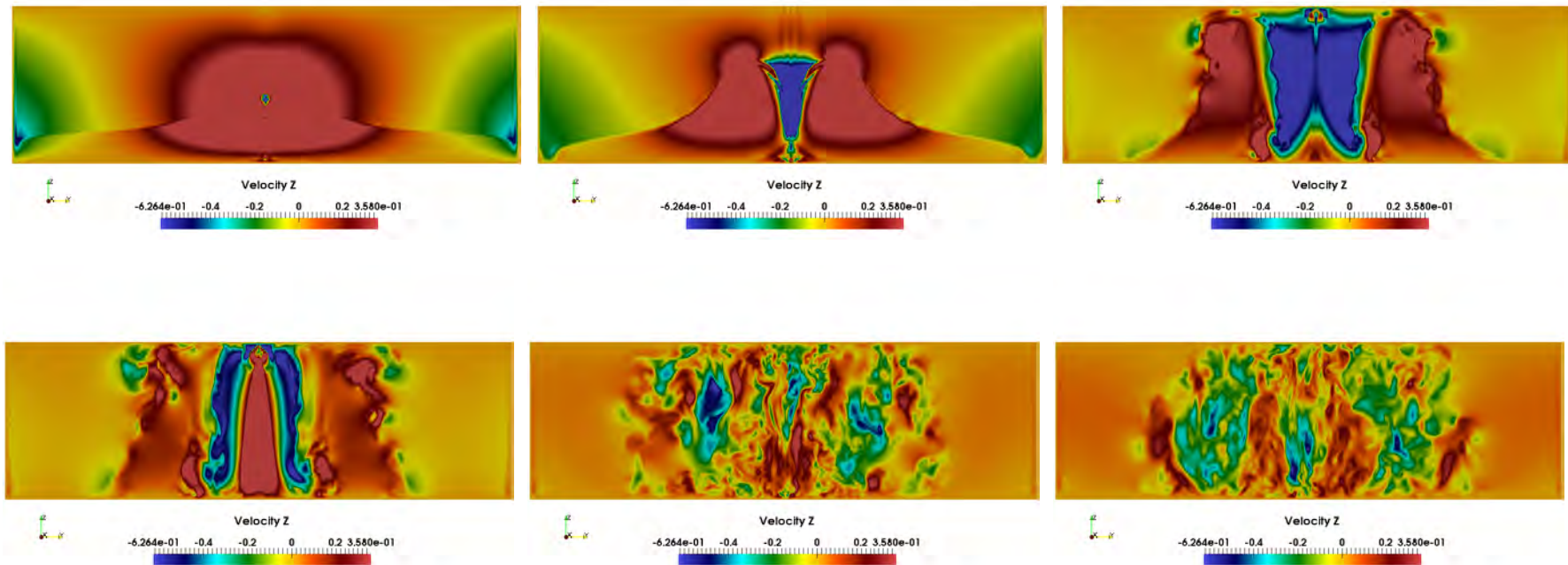
With swirl





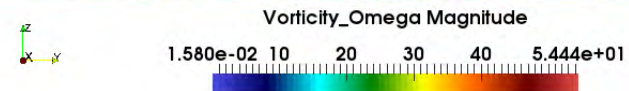
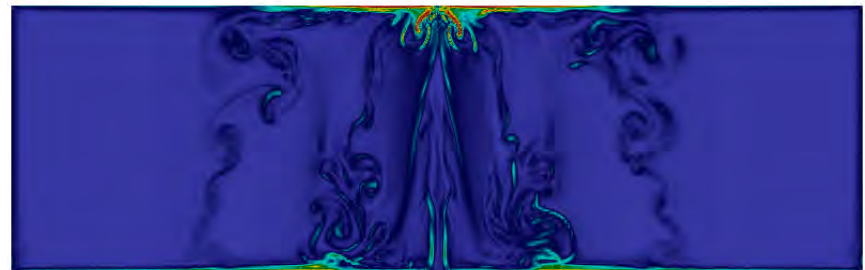
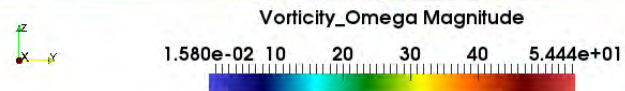
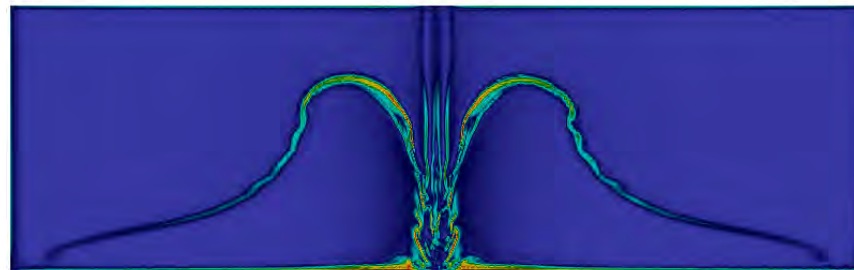
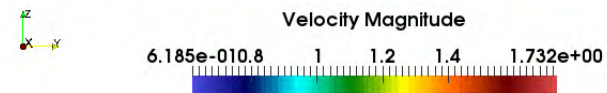
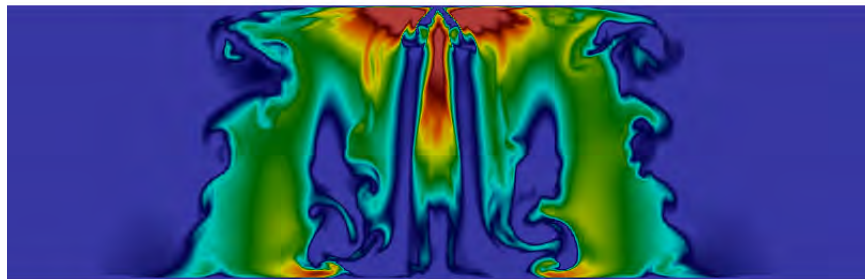
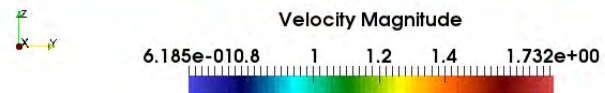
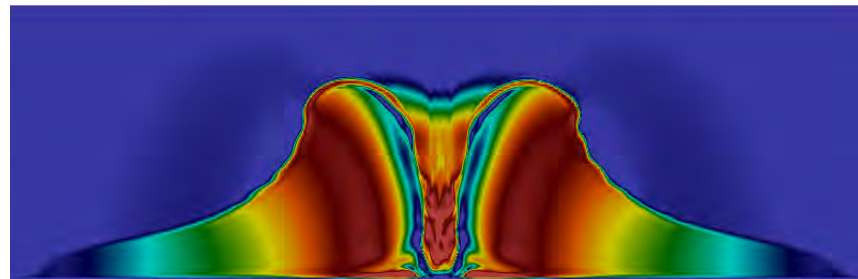
$U_z$

With swirl



# $|\mathbf{u}|$ and Vorticity

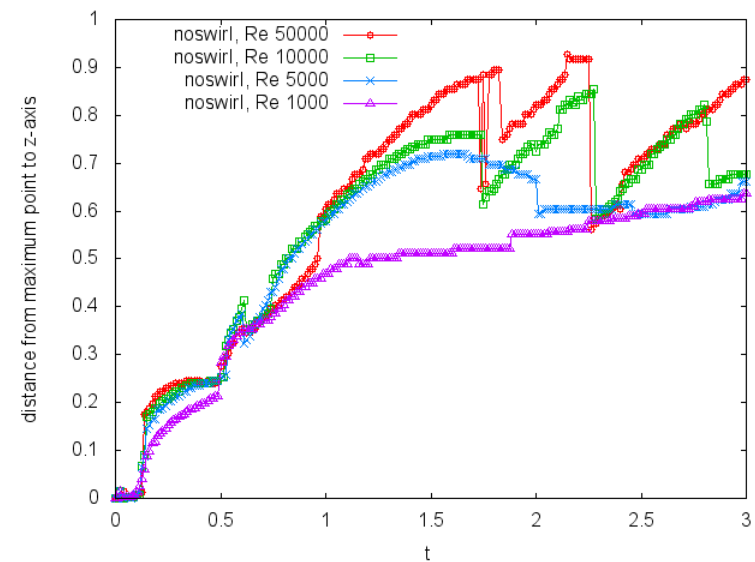
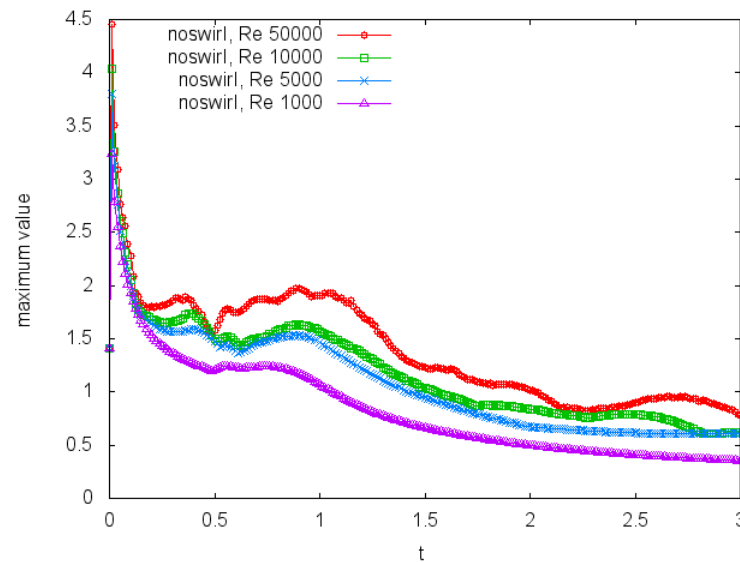
With swirl



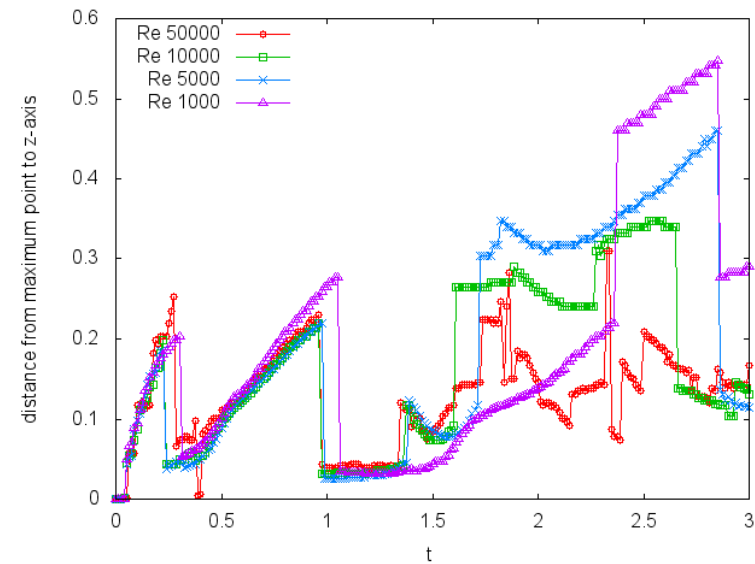
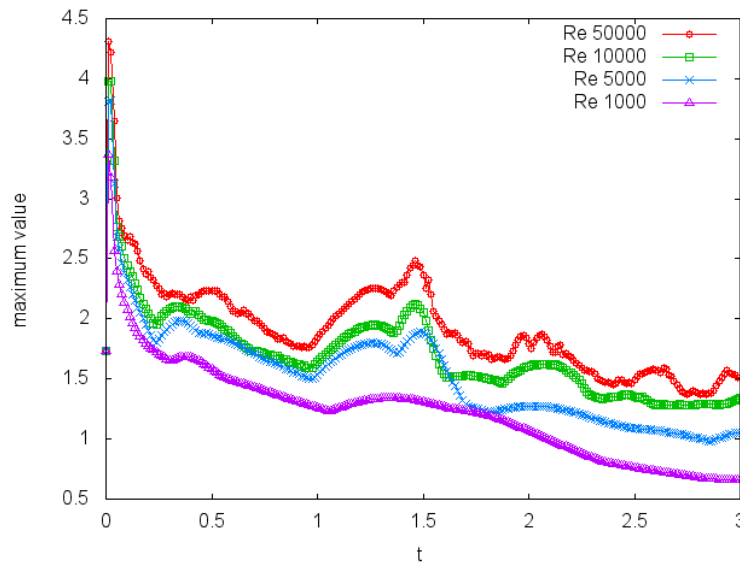


# $\max |u|$ , and distance from Z-axis to the maximum point

Without  
swirl



With  
swirl



# Conclusions and Remarks

- We have shown optimal error estimates of a stabilized LG scheme for the Navier-Stokes equations and its computation

| Accuracy<br>in time | Navier-Stokes                            |   |
|---------------------|--|---|
|                     | Conventional<br>(P2/P1)                  | Stabilized<br>(P1/P1)                                   |
| First order         | Pironneau, NM,<br>1982<br>Süli, NM, 1988 | N-Tabata,<br>M2AN (to<br>appear)                        |
| Second<br>order     | Boukir et al.,<br>IJNMF, 1997            | N-Tabata, a<br>book chapter,<br>Springer<br>(to appear) |

- For the second order scheme, we employ the following.

$$\frac{1}{\Delta t} \left( u_h^n - u_h^{n-1} \circ X_1(u_h^{n-1}, \Delta t), v_h \right) \rightarrow \frac{1}{2\Delta t} \left( 3u_h^n - 4u_h^{n-1} \circ X_1(2u_h^{n-1} - u_h^{n-2}, \Delta t) + u_h^{n-2} \circ X_1(2u_h^{n-1} - u_h^{n-2}, 2\Delta t), v_h \right)$$

# Theorem: P1/P1 (N-Tabata, a book chapter, Springer, to appear)

\*Scheme: 
$$\frac{1}{2\Delta t} \left( 3u_h^n - 4u_h^{n-1} \circ X_1(u_h^{(n-1)*}, \Delta t) + u_h^{n-2} \circ X_1(u_h^{(n-1)*}, 2\Delta t), v_h \right) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$$

$$u_h^{(n-1)*} \equiv 2u_h^{n-1} - u_h^{n-2} = u_h^n + O(\Delta t^2)$$

$\{\mathcal{T}_h\}_{h \downarrow 0}$ : regular family of triangulations with the inverse assumption.

$(u, p)$ : smooth enough,

$u_h^0, u_h^1 \in V_h$ : "good" approximations of  $u^0$  and  $u^1$ , resp.



$\exists h_0 > 0$  and  $c_0 > 0$  indep. of  $h$  and  $\Delta t$  s.t. the following hold for any

$$h \in (0, h_0] \text{ and } \Delta t \leq c_0 h^{d/6}.$$

(i)  $\exists (u_h, p_h) = \{(u_h^n, p_h^n)\}_{n=2}^{N_T}$ : FE sol. of the scheme.

(ii)  $\|u_h\|_{\ell^\infty(L^\infty)} \leq \|u\|_{C(L^\infty)} + 1.$

(iii)  $\|u_h - u\|_{\ell^\infty(H^1)}, \|p_h - p\|_{\ell^2(L^2)} \leq c(\Delta t^2 + h),$

(iv) Stokes problem is regular  $\Rightarrow \|u_h - u\|_{\ell^\infty(L^2)} \leq c(\Delta t^2 + h^2).$

$\leftarrow \Delta t = O(h^{d/6})$

$\leftarrow$ Existence

$\leftarrow$ Stability

$\leftarrow$ Error estimates

# Theorem: P1/P1 (N-Tabata, a book chapter, Springer, to appear)

\*Scheme:  $\frac{1}{2\Delta t} \left( 3u_h^n - 4u_h^{n-1} \circ X_1(u_h^{(n-1)*}, \Delta t) + u_h^{n-2} \circ X_1(u_h^{(n-1)*}, 2\Delta t), v_h \right) + \mathcal{A}_h((u_h^n, p_h^n), (v_h, q_h)) = (f^n, v_h), \quad \forall (v_h, q_h) \in V_h \times Q_h.$

$\{\mathcal{T}_h\}_{h \downarrow 0}$ : regular family of triangulations with the inverse assumption.  $u_h^{(n-1)*} \equiv 2u_h^{n-1} - u_h^{n-2} = u_h^n + O(\Delta t^2)$

$(u, p)$ : smooth enough,  $u_h^0 \in V_h$ : first component of the Stokes projection of  $(u^0, 0)$ ,

$(u_h^1, p_h^1) \in V_h \times Q_h$ : solution of the stabilized LG scheme of first-order in time.



$\exists h_0 > 0$  and  $c_0 > 0$  indep. of  $h$  and  $\Delta t$  s.t. the following hold for any

$$h \in (0, h_0] \text{ and } \Delta t \leq c_0 h^{d/5}.$$

(i)  $\exists (u_h, p_h) = \{(u_h^n, p_h^n)\}_{n=2}^{N_T}$ : FE sol. of the scheme.

←  $\Delta t = O(h^{d/5})$

← Existence

(ii)  $\|u_h\|_{\ell^\infty(L^\infty)} \leq \|u\|_{C(L^\infty)} + 1.$

← Stability

(iii)  $\|u_h - u\|_{\ell^2(H^1)}, \|p_h - p\|_{\ell^2(L^2)} \leq c(\Delta t^2 + h),$

$$\|u_h - u\|_{\ell^\infty(H^1)} \leq c(\Delta t^{3/2} + h).$$

← Error estimates

(iv) Stokes problem is regular  $\Rightarrow \|u_h - u\|_{\ell^\infty(L^2)} \leq c(\Delta t^2 + h^2).$