

FEMs for PDEs - Problem Sheet 6

1. Suppose that $d \in \{2,3\}$ and $\Omega \subset \mathbb{R}^d$ is a bounded open set with Lipschitz continuous boundary $\partial\Omega$. Suppose further that $\beta = (\beta_1, \dots, \beta_d)^{\mathrm{T}}$ and $f = (f_1, \dots, f_d)^{\mathrm{T}}$ are d-component vector functions, with $\beta_i \in H^1(\Omega)$, $f_i \in L^2(\Omega)$, and $div \beta = 0$ a.e. on

State the weak formulation of the following linearized Navier-Stokes boundary valueproblem for the unknown velocity field $u = (u_1, \ldots, u_d)^T$ and pressure p:

$$-\Delta u + \operatorname{div}(u \otimes \beta) + \nabla p = f \quad \text{in } \Omega,$$

$$\operatorname{div} u = 0 \quad \text{in } \Omega,$$

$$u = 0 \quad \text{on } \partial\Omega.$$
(1a)
(1b)

$$\operatorname{div} u = 0 \qquad \text{in } \Omega, \tag{1b}$$

$$u = 0$$
 on $\partial \Omega$. (1c)

Here $u \otimes \beta$ is the $d \times d$ rank-1 matrix-function with (i,j) entry $u_i\beta_j$, and div $(u \otimes \beta)$ is a d-component vector function, whose i-th entry is $\sum_{j=1}^{d} \frac{\partial}{\partial x_j} (u_i \beta_j)$ for $i = 1, \dots, d$.

Show that there exists a unique weak solution $(u,p) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$ to the boundaryvalue problem (1a), (1b), (1c).

Show, further, that for $\beta \in H^1(\Omega)^d$ fixed, the mapping

$$f \in L^2(\Omega)^d \mapsto (u, p) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$$

is Lipschitz continuous.

2. Suppose that X_h and M_h are finite-dimensional linear subspaces of $H_0^1(\Omega)^d$ and $L_0^2(\Omega)$, respectively, parametrized by a positive parameter $h \in (0,1)$, and consider the following approximation of problem (1a), (1b), (1c): find $u_h \in X_h$ and $p_h \in M_h$ such that

$$a(u_h, v_h) + b(v_h, p_h) = (f, v_h) \qquad \forall v_h \in X_h, \tag{2a}$$

$$b(u_h, q_h) = 0 \qquad \forall q_h \in M_h, \tag{2b}$$

where $a(\cdot,\cdot)$ and $b(\cdot,\cdot)$ are two bilinear forms on $H_0^1(\Omega)^d \times H_0^1(\Omega)^d$ and $H_0^1(\Omega) \times L_0^2(\Omega)$, that you should carefully define.

Show that there exists a unique function

$$u_h \in V_h := \{ v_h \in X_h : b(v_h, q_h) = 0 \quad \forall q_h \in M_h \}$$

such that

$$a(u_h, v_h) = (f, v_h) \quad \forall v_h \in V_h.$$

Show further that

$$||u - u_h||_{H^1(\Omega)^d} \le \left(1 + \frac{C_a}{c_a}\right) \inf_{v_h \in V_h} ||u - v_h||_{H^1(\Omega)^d} + \frac{C_b}{c_a} \inf_{q_h \in M_h} ||p - q_h||_{L^2(\Omega)},$$

where c_a , C_a and C_b are positive constants that you should specify.

Finally, show that if the bilinear functional b satisfies the discrete inf-sup condition on $X_h \times M_h$ with a discrete inf-sup constant $c_b > 0$, independent of h, then there exists a unique solution pair $(u_h, p_h) \in X_h \times M_h$ to the problem (2a), (2b) and in addition to the bound above on $||u - u_h||_{H^1(\Omega)^d}$ the following bound holds:

$$||p - p_h||_{L^2(\Omega)} \le C \left(\inf_{v_h \in X_h} ||u - v_h||_{H_0^1(\Omega)^d} + \inf_{q_h \in M_h} ||p - q_h||_{L_0^2(\Omega)} \right),$$

where $C = C(c_a, c_b, C_a, C_b)$ is a positive constant.

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FEMs for PDEs - Problem Sheet 6
          -Du + div (U&B) + PP = f in n
Q1
                        div u = 0 in n
                              u = 0 on dn
   We define the function spaces X := H_0'(n)^d = H_0'(n) \times \cdots \times H_0'(n)
    and M:= Lo2(n) = fg & L2(n): In g dx = 0 3 d times
    weak formulation: find a pair of functions (U, P) EXXM
          such that a(u, v) + b(v, p) = Lf(v) \forall v \in X (id)
                              where alu, v)= In Vu: VVdx * - In(U@f): QV dx
       and b(\underline{V}, p) = - S_n p \operatorname{div} V dx
                lf(v) = \int_{\Omega} f \cdot v dx
     We need to check that our bilinear furny is new-defied.
            i.e. In (U@B): PV dx <00 for U eHo'(n) d
                 VE Ho'(n) d and BEH'(n)d
    Recall Sobolev's embedding that . if d = 3,
                H'ME, L'(n) compactly
          since on is Lipschitz curtinuous
       ( we can get even better result for d=2) \
           In ( y € P): DV | dx ≤ 11 u11 [6(n) d 11 B11 [6(n) d 11 PV 11 3d
            1 +1 +1 =1 => 9 = 3 < C HUHLE(n) & HBH 26(n) & HOVILED
    Existence of uniqueness weak solution
     Consider the closed linear subspace V of the Hilbert space X, defined
      by V:= {v ∈ X: b(v, q) =0 ∀q ∈ M}
     By choosing a test function V \in V(CX) in (Id),
      ne have alu, v) = lf(v) Y VEV.
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Now we aim to check the conditions for applying Land Andlessam

therem 3,3 from lecture notes. By poincare's inequality Of alux IVIIH'(n) a and IVIH'(n) are equivalent for VE Ho'(n) of so we define 11 VII Ho'(n) d = 1 VI H'(n) d O la lu. V) I = Sn lou: Dv I dx + Sn I (y & B) = PV I dx < 11 Julizung 11 Julizung + 11 mile(u) 11 13 11 6 mb 11 2 71/ 5/20 = 1414'(n)d 1 V 14'(n)d + 1 2 1 6 11 4 116(n)d 11 B 116(n)d 1 V 14'(n)d. < 11 mil Holling II mil Holling + C(q) IVI g 11 milling 11 bill hold 11 milling = 11/11/x 11/21/x + C(d) Cpm/12/21/21/21/21/21/14/10/04/11/1/x Copylis Porhaie constant = (1+ c(d) cp(n) (n) [1]311+(n)d) 11411x 11 11x = Ca II UIX II VIIX Y VEV where with Ca = 1+ Cld) (p(n) 12/8 1/8 1/4/1/11/10/10 @ a(v, v) = Sn Pv: Pv dx - Sn (V&B). VV, dx Note that Sn (Y@B): DV dx = Sn \(\frac{1}{2} \) \(\fra = Sn - 5 2 2 2 (V, Bi) vi dx = In - Id Id Dxj Vi - Bi Vi dx - IZ d Zd Vi dki vidx =- Sn 🛂 PV: (V@B) dx ship div 13=0 Sn(V@B): DV dx =0 a(v,v) = In DV: DV dx = 11 PVILLEININ ndh Ca =1 7 Ca 11 V11 x2 18f(V) = Sn 1f. VI dx 3 < 11911 (2(n) of 11 V 11(2(n) of. with $c_{\ell} = \frac{C_{\ell}}{C_{\ell}} \frac{\|f\|_{L^{2}(n)}}{\|f\|_{L^{2}(n)}} \frac{\|f\|_{L^{$

(3) b(V,9) = - In 9 div V dx 11 9 1/2(n) = sup (div. v, 2) div ve [2(n) (so) 11 div v11 2(n) SIMICE 11- div VILLIM) 14/4/10) d 0 = 11 0 11 (2 (n) d => Cb 11911 L2(n) < sup (div V, 9) = Gll div VIIIzn) YEX/(O) IVI HIM of for some constant c. (F | b(v.9) | \[\int \langle \langl < 11 8 11 LZ(n) 11 div V 11 LZ (n) d i.e. b satisfies the inf-sup conditions. \ = (6119/112/11) 11 VIIX. By theorem 3,3 from the lecture notes, we deduce that I! pair (u.p) EXXM that solves total (1d), (1e) =)] I weak solution (U.p) & Ho'(n) of x Lo2(n) to the BUP (10) -(10) Vo great Lipschitz continuity: (17) a(uf, y) + b(v, Pf) = (f, v) V V EX (19) a (ug, V) +b(V, Pg) = (9. V) V EX (12) - (19) a (up-ug, v) + b(v, pf-pg) = (f-g, v) YVEX. Taking v= uf-ug & X ve have aluf-ug, uf-ug) + b (uf-ug, Pf-Pg)=(fg, uf-ug) By the coercivity of a (0,0) and Mf-sup condition of b (1,1) ne have of this step is delbious to me Ca 11 uf - ug 11x2 + Go 11 uf - ug 11x11 Pf - Pg 11 22(n) = /1 f-g11 22n1d · Call up -uzilx where can is the Poincaré's constant.

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=) Call Uf - Ugilx + Coll Pf-Pg112cm = C(n) 11f-g112cm
    Ca 114f-4g11x ≤ C(n) 11f-91/12(n)
   and Cb 11 Pf - Pg 1/2(n) = c(n) 11 f-g1/2(n)
  That is, for B fixed. the mapping
          f = 12/10/d , (u.p) = Hb (n) of x Lo2(n)
     is Lipschitz continuous.
 Let (U, P,) and (Uz, P2) be solutions wresponding to
   fi, f2 EL2 (Aspectively)
    a (u1-u2, v) + b(v, p1-P2) =(f1-f2, v) + vetto
                    b(u1-42,9)=0, 49ELO
Take V = U1-U2
      f= P1-P2
     11 V (41-42) 1/2 = Cp 11 fi-f211 211 V/4-4211/2
      =) 110141-421112 < Cp 11f1-f211/2
CD 11 P1-P211 12 5 SUP <u>b(v, P1-P2)</u> = sup (f1-f2, v) - a (u1-u2, v)
                                             € CUR-fell 2
        Co 11 9/1 12 5 11 09 11-1 +9 6/2.
   V: Lo2 (ns) - Ker (div) - is an isomorphism.
    dir: Ho'(n)/ker(dir) - Lo2(n)
 Prove. 4 felin with forf =0. IVEHO'(n)
   st div V = f. V = -\nabla \phi
                > - 0 p = f.
   114,-424 Hol + 11 Pr P211 L2 & C 11 fr - F21/L2.
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Find une Xn and Phe Mh s.t. QZ Vh∈Xh (2a) alun, Vn) + b (Vn, Pn) = (f, Vn) b (un, qn) =0 ¥ 8n ∈ Mh (2b) where alun, Vn):= In Dun: DVh dx -In (Un & Bh): DVh dx b (Vi, Ph) = In Prodiv (Vn) dx. Vn:= {Vn eXn: b(Vn, qn)=0 +qn eMn3 alun, vh) = lf (vh) for all vh = Vh. 0. | alun, Vn) = Sn | Dun: Dun dx + Sn | (4n & B): Dun | = 11 PUNILZINO 11 PVNILZINO + 11 UNILE(NO 11 B 1/LE(N) 11 PV N 1/L 3/N) < 11 ml/x 11 Vallx + Cld) Into Coin) 11 ml/x 11 Billy in 11 ml/x - Ca II Uhilx IIVnilx with Ca = 1+ C(d) Cy(n) 1 m/ 18 (1844)/1/19. @ It follows these from QI that Call VIIIx = a(VII, VII) H Vhe Vn. 1 (f, Vn) | < 11 fll2(n) d | 1 Vn | 12 (n) d = ((n) 11fll]2(n) 11 Vn 11x. By Lax-Milgram Therem, I! Un & Vh s.t. a(un, vn) = (f, vn) Vn EVn. By taking v=wn EVn C X in (Id) in all and Substructing the resulting equation from (20) with Vn=Wh EVn we have $\alpha(u-u_h,w_h) = \alpha(u,w_h) - \alpha(u_h,w_h)$ = ef (wh) -b(wh, p) -a(uh, wh) = -b (wn, p) = - b (wh, p-9h) for all gh = Mh. Therefore, alu-un, who + b(wh, p-gh) =0 + whe Vn + qheMh. For any VhEVh. Uh-Vh EVh. Take wh= Uh-Vh, ther a(u-uh, wuh-vh) + b(un-vh, p-9n) =0

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Call Un-Vnllx2 < ally Vn, un-Vn)
                    = a | u-Vn, · un-Vn) + a | uh-u, uh-Vn)
                    = a(u-Vn, un-Vn) + b( u-Vn, um-Vn) P-9n)
  Dividing by ca 11 Un-Vnlk on both sides, we have
    ||u_n-v_n||_X \leq \frac{Ca}{ca}||u-v_n||_X + \frac{Cb}{ca}||p-q_n||_M \quad \forall \; g_n \in M_h.
Ca. \; ca \; and \; Cb \; follow \; for \; cli
Note \; that \; ||u-u_n||_X \leq ||u-v_n||_X + ||u_n-v_n||_X
  => IW-Unilx = (1+ Ca) | IU-Vh 1/x + Cb | 1 P-9n1/m.
  Taking inf over all vh & Vh and all gh & Mh.
 =) IIU-UNIX = ( It Ca ) infil U-VnII x + Cb inf II P-94 / L'(n)
 If the bilinear fantismal b satisfies the discrete inf-sup condition
                        En = inf sup b(Vh.En)

Chemhisos VheXhios invilx 119hil M
    ( Note & G and Co may not be the same)
    then the extend of a unique solution part (un, Pn) follows
   from thesen 3.3 in lettere notes with X and M replaced
   by Xh and Mh.
By the discrete inf-sup condition,
       Cb 11 2h - Ph 11 m = sup b(wh, 2h-Ph)
Whe Xh (50) 11 wh 11x
                                    b (wn, P-Pn) + b (wn, 9n-P)
                        = sup
                         WHEXHIGO)
                                                nwhilx
                    = sup 1b(wh, p-Ph) 1+1b(wh, 9h-P))
                        Wh EXh ( so )
                                          11 Whilx
                     - sup | 9/4-4h, wh) | + 16/wh, 9h-P) |
                       WHEXHIB HWHIX
                      € Callu-unilx + Coll p-9nllm.
                                                                       17-
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M 4
-8,11 M
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ne have
- 0
1P-9/11/2(n))
HI +
. 1840 9 4 -]
+ inf 11 P-9/11/2
e Vn
5
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11p-Philm = 11p-quilm + 11ph-quilm < Ca | n-unix + (I+ Cb) 11 p-< C (| 114 - 441/x + 11P-941/m) Mere C= Max (Ca Cb). Taking it f over out ghe Mh and VhE Xh 11P-Philipin = C (inf 11 u-Vn 11 Holing + inf 1 Vn EXn 24EMn where C = max (Ca 1+ Cb) K you bounded her-unit with it her-vall who eas question wanted inf Her-vally +... 11 4 - Un 11 H1 + 11 P - Pn 11 2 = C, [inf 11 4 - Un 11 H1 Vh = Inu. [Orthogonal decomposition] Let Vn \(\times \text{Xh, and let whe Vn sit Vn-wn.} \\
\text{II u-wnil \(\mu \) \(\text{II u-Vn il \(\mu \) \\ \text{II u} \) \(\mu \) \\
\text{II u-wnil \(\mu \) \(\mu \) \(\mu \) \\ \(\mu \) \(11 un - whilh ' < sup b(Vn-wn, 7n)

8nEMh 119n112 = sup b(vn-4, 9n)
2n+Mh 112n11,2 < @ | W- Wnil Ito'. =) inf 11 u-wn11 H1 = C inf 11 u-vn11Ho