

Error analysis of non inf-sup stable discretizations of the time-dependent Navier–Stokes equations with local projection stabilization

JAVIER DE FRUTOS

Instituto de Investigación en Matemáticas (IMUVA), Universidad de Valladolid, Spain
frutos@mac.uva.es

BOSCO GARCÍA-ARCHILLA

Departamento de Matemática Aplicada II, Universidad de Sevilla, Sevilla, Spain
bosco@esi.us.es

VOLKER JOHN

Weierstrass Institute for Applied Analysis and Stochastics, Leibniz Institute in Forschungsverbund Berlin e. V. (WIAS), Mohrenstr. 39, 10117 Berlin, Germany and Freie Universität Berlin, Department of Mathematics and Computer Science, Arnimallee 6, 14195 Berlin, Germany
john@wias-berlin.de

AND

JULIA NOVO*

Departamento de Matemáticas, Universidad Autónoma de Madrid, Spain
*Corresponding author: julia.novo@uam.es

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This paper studies non inf-sup stable finite element approximations to the evolutionary Navier–Stokes equations. Several local projection stabilization (LPS) methods corresponding to different stabilization terms are analyzed, thereby separately studying the effects of the different stabilization terms. Error estimates are derived in which the constants are independent of inverse powers of the viscosity. For one of the methods, using velocity and pressure finite elements of degree l , it will be proved that the velocity error in $L^\infty(0, T; L^2(\Omega))$ decays with rate $l + 1/2$ in the case that $\nu \leq h$, with ν being the dimensionless viscosity and h being the mesh width. In the analysis of another method it was observed that the convective term can be bounded in an optimal way with the LPS stabilization of the pressure gradient. Numerical studies confirm the analytical results.

Keywords: local projection stabilization; Navier–Stokes equations; non inf-sup stable mixed finite elements.

1. Introduction

Let $\Omega \subset \mathbb{R}^d$, $d \in \{2, 3\}$, be a bounded domain with polyhedral and Lipschitz boundary $\partial\Omega$. The incompressible Navier–Stokes equations model the conservation of linear momentum and the conservation of mass (continuity equation) by

$$\begin{aligned} \partial_t \mathbf{u} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p &= \mathbf{f} && \text{in } (0, T] \times \Omega, \\ \nabla \cdot \mathbf{u} &= 0 && \text{in } (0, T] \times \Omega, \\ \mathbf{u}(0, \cdot) &= \mathbf{u}_0(\cdot) && \text{in } \Omega, \end{aligned} \tag{1.1}$$

where \mathbf{u} is the velocity field, p the kinematic pressure, $\nu > 0$ the kinematic viscosity coefficient, \mathbf{u}_0 a given initial velocity and \mathbf{f} represents the external body accelerations acting on the fluid. The Navier–Stokes equations (1.1) must be complemented with boundary conditions. Although different choices are possible, for simplicity, only homogeneous Dirichlet boundary conditions $\mathbf{u} = \mathbf{0}$ on $\partial\Omega$ will be considered in the present paper.

This paper studies approximations to the Navier–Stokes equations (1.1) with non inf-sup stable mixed finite elements in space and the implicit Euler method in time (the error analysis with the Crank–Nicolson scheme can be found in the appendix). We use the so-called local projection stabilization (LPS) method to stabilize the pressure (since non inf-sup stable elements are used) plus other stabilization terms that aim at allowing to derive error estimates, where the constants do not depend explicitly on inverse powers of the viscosity, but only implicitly through norms of the solution of (1.1). These kinds of bounds are called semirobust or quasi-robust in the literature, see for example [Arndt et al. \(2016\)](#). An alternative to LPS is the continuous interior penalty (CIP) stabilization, for which in [Burman & Fernández \(2007\)](#) semirobust error bounds are derived.

In the literature one can already find investigations of LPS methods for approximating the solution of (1.1). A method with LPS stabilization of the convective term and a standard grad-div stabilization term was analyzed in [Arndt et al. \(2015\)](#). Assuming a certain compatibility between the local velocity space and the projection space, an error bound for the continuous-in-time situation was derived whose constant does not depend on inverse powers of ν . One-level LPS methods with enriched velocity spaces and carefully chosen pressure spaces satisfy this compatibility condition. The same type of method was studied in [Dallmann & Arndt \(2016\)](#) for the Oberbeck–Boussinesq model. In [Ahmed et al. \(2017\)](#) the authors consider non inf-sup stable mixed finite elements with LPS stabilization. The so called term-by-term stabilization is applied, see [Chacón Rebollo et al. \(2013\)](#). This method is a particular type of an LPS method that is based on continuous functions; it does not need enriched finite element spaces, and an interpolation operator replaces the standard projection operator of the classical LPS methods. As in the present paper a fully discrete scheme with the implicit Euler method as time integrator is considered. A fully discrete LPS method for inf-sup stable pairs of finite element spaces and a pressure-projection scheme are analyzed in [Arndt et al. \(2016\)](#).

Our analysis starts as in [Ahmed et al. \(2017\)](#), but there are several major differences in the formulation of the discrete problem as well as in the obtained results. First of all, as an important result that was not achieved in [Ahmed et al. \(2017\)](#), we are able to derive error bounds in which the constants do not depend on inverse powers of the viscosity parameter. Also, contrary to [Ahmed et al. \(2017\)](#) where only one method is analyzed (with LPS stabilizations of the pressure, the divergence and the convective term), we consider several methods, because our aim is to study separately the effects of the different stabilization terms. For all of them, error bounds with constants independent of inverse powers of the viscosity parameter are achieved combining LPS stabilization for the pressure with only either grad-div stabilization or velocity gradient stabilization, so that the number of stabilization terms (two in all the methods) is the smallest possible that allows us to prove bounds independent of ν^{-1} . Also, in contrast to [Ahmed et al. \(2017\)](#), only moderate assumptions on the smallness of the time step Δt are needed, like $\Delta t \leq Ch^{d/2}$ in the error analysis of the pressure, while in [Ahmed et al. \(2017\)](#) the smallness assumption on the mesh width $Ch \leq \Delta t$ is required.

Section 3 considers a method with LPS stabilization for the pressure and a global grad-div stabilization term. The global grad-div stabilization term was proposed to reduce the violation of mass conservation of finite element methods, but there are already investigations that show that this term also stabilizes dominant convection. In [de Frutos et al. \(2018\)](#) semirobust error estimates are proved for the standard Galerkin method plus grad-div stabilization in the case of inf-sup stable elements, both for the

continuous-in-time case and for the fully discrete case. The paper by [de Frutos *et al.* \(2018\)](#) considers both, the regular case and the situation in which nonlocal compatibility conditions for the solution are not assumed. The results of Section 3 can be seen as an extension of some of the results from [de Frutos *et al.* \(2018\)](#) to the case of non inf-sup stable elements, and also as an improvement of the results from [Ahmed *et al.* \(2017\)](#). Error bounds of order $\mathcal{O}(h^s)$ are obtained for a sufficiently smooth solution, where $2 \leq s \leq l$, s being the regularity index of the solution and l being the degree of the polynomials used. The error is bounded in a norm that includes the L^2 norm of the velocity at the final time step and the L^2 norm of the divergence. This rate of convergence is the same as obtained in [de Frutos *et al.* \(2018\)](#) for a similar norm, and also the same as proved in [Ahmed *et al.* \(2017\)](#). However, as we pointed out above, in [Ahmed *et al.* \(2017\)](#) more terms are included in the method, the bound depends explicitly on ν^{-1} and the restriction $Ch \leq \Delta t$ is assumed. For the error bound of the pressure we get the optimal order $\mathcal{O}(h^s)$. However, following the ideas of [Ahmed *et al.* \(2017\)](#) we are able to bound the error of the L^2 norm of a discrete in time primitive of the pressure instead of the stronger discrete in time L^2 norm of the pressure. Although Section 3 studies the term-by-term stabilization the analysis also holds for the standard one-level LPS method, see [Matthies *et al.* \(2007\)](#); [Ganesan *et al.* \(2008\)](#), with slight modifications.

In Section 4 we analyze a method with LPS stabilization for the pressure and LPS stabilization with control of the fluctuations of the velocity gradient. For this section the use of term-by-term stabilization is necessary since in the error analysis we need to have the same polynomial spaces for the velocity and the pressure. A key ingredient in the error analysis is the application of [Bertoluzza \(1999, Theorem 2.2\)](#). This result was already applied in the error analysis in [Burman & Fernández \(2007\)](#), where the authors proved semirobust error bounds for the evolutionary Navier–Stokes equations and a CIP method in space assuming enough regularity of the solution. For the method studied in Section 4 the convective term is estimated in an optimal way (with constants independent of inverse powers of the viscosity parameter) with the help of the LPS stabilization of the gradient of the pressure. This LPS term was introduced in [Becker & Braack \(2001\)](#) to account for the violation of the discrete inf-sup condition by the used pair of finite elements.

Following the analysis of the previous section, Section 5 presents analogous error bounds for a method with both LPS stabilization for the pressure and the divergence.

For the methods analyzed in Sections 3–5, error estimates with constants independent of inverse powers of the viscosity parameter are derived with the help of stabilization terms that were not proposed for stabilizing dominant convection, but to account for the nonsatisfaction of the discrete inf-sup condition or the violation of the mass conservation (note that the LPS term of the velocity gradient of the method from Section 4 was not utilized for estimating the convective term). The deeper reasons for this behavior are not yet understood and their explanation is formulated as an open problem in [John *et al.* \(2018\)](#).

In Section 6 it is shown that the rate of decay of the velocity error in the situation $\nu \leq h$ can be improved for the method from Section 4 by choosing different values of the stabilization parameters and increasing the regularity assumption for the pressure. Concretely, a bound of order $\mathcal{O}(h^{s+1/2})$ is proved for an error that contains the L^2 error of the velocity. This is the same order that was obtained for the CIP method in [Burman & Fernández \(2007\)](#) under the same regularity assumptions. We are not aware of any other paper where this order is proved, and it is still an open question whether the optimal expected order $\mathcal{O}(h^{s+1})$ for the L^2 error of the velocity can be achieved or not, see [John *et al.* \(2018\)](#).

Finally, Section 7 presents numerical studies that confirm the analytical results.

2. Preliminaries and notation

Throughout the paper $W^{s,p}(D)$ will denote the Sobolev space of real-valued functions defined on the domain $D \subset \mathbb{R}^d$ with distributional derivatives of order up to s in $L^p(D)$. These spaces are endowed with the usual norm denoted by $\|\cdot\|_{W^{s,p}(D)}$. If s is not a positive integer $W^{s,p}(D)$ is defined by interpolation (Adams, 1975). In the case $s = 0$ it is $W^{0,p}(D) = L^p(D)$. As it is standard $W^{s,p}(D)^d$ will be endowed with the product norm, and since no confusion can arise it will be denoted again by $\|\cdot\|_{W^{s,p}(D)}$. The case $p = 2$ will be distinguished by using $H^s(D)$ to denote the space $W^{s,2}(D)$. The space $H_0^1(D)$ is the closure in $H^1(D)$ of the set of infinitely differentiable functions with compact support in D . For simplicity $\|\cdot\|_s$ (resp. $|\cdot|_s$) is used to denote the norm (resp. seminorm) both in $H^s(\Omega)$ or $H^s(\Omega)^d$. The exact meaning will be clear by the context. The inner product of $L^2(\Omega)$ or $L^2(\Omega)^d$ will be denoted by (\cdot, \cdot) and the corresponding norm by $\|\cdot\|_0$ so that in general D is skipped in the notation for the norm when $D = \Omega$. For vector-valued functions the same conventions will be used as before. The norm of the dual space $H^{-1}(\Omega)$ of $H_0^1(\Omega)$ is denoted by $\|\cdot\|_{-1}$. As usual $L^2(\Omega)$ is always identified with its dual, so one has $H_0^1(\Omega) \subset L^2(\Omega) \subset H^{-1}(\Omega)$ with compact injection. The following Sobolev's embedding (Adams, 1975) will be used in the analysis: for $1 \leq p < d/s$ let q be such that $\frac{1}{q} = \frac{1}{p} - \frac{s}{d}$. There exists a positive constant C , independent of s , such that

$$\|v\|_{L^{q'}(\Omega)} \leq C\|v\|_{W^{s,p}(\Omega)}, \quad \frac{1}{q'} \geq \frac{1}{q}, \quad v \in W^{s,p}(\Omega). \quad (2.1)$$

If $p > d/s$ the above relation is valid for $q' = \infty$. A similar embedding inequality holds for vector-valued functions.

Using the function spaces

$$V = H_0^1(\Omega)^d, \quad Q = L_0^2(\Omega) = \{q \in L^2(\Omega) : (q, 1) = 0\},$$

the weak formulation of problem (1.1) is as follows: find $(\mathbf{u}, p) : (0, T] \rightarrow V \times Q$ such that for all $(\mathbf{v}, q) \in V \times Q$,

$$(\partial_t \mathbf{u}, \mathbf{v}) + \nu(\nabla \mathbf{u}, \nabla \mathbf{v}) + ((\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{v}) - (\nabla \cdot \mathbf{v}, p) + (\nabla \cdot \mathbf{u}, q) = (\mathbf{f}, \mathbf{v}), \quad (2.2)$$

and $\mathbf{u}(0, \cdot) = \mathbf{u}_0(\cdot) \in H^{\text{div}}$. The Hilbert space

$$H^{\text{div}} = \{\mathbf{u} \in L^2(\Omega)^d \mid L^2(\Omega) \ni \nabla \cdot \mathbf{u} = 0, \mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0\}$$

will be endowed with the inner product of $L^2(\Omega)^d$ and the space

$$V^{\text{div}} = \{\mathbf{u} \in V \mid \nabla \cdot \mathbf{u} = 0\}$$

with the inner product of V . In (2.2) $\partial_t \mathbf{u}$ must be understood in the sense of distributions (e.g., see Temam, 1984, Lemma 3.1 for equivalent definitions). Notice, however, that the regularity we assume on the solution of (2.2) in the results of the present paper implies that \mathbf{u} is indeed differentiable with respect to time and that $\mathbf{u}_0 \in H^s(\Omega)^d \cap V$ with $s \geq 2$.

In the error analysis the Poincaré–Friedrichs inequality

$$\|\mathbf{v}\|_0 \leq C_{PF} \|\nabla \mathbf{v}\|_0 \quad \forall \mathbf{v} \in V \quad (2.3)$$

will be used.

3. LPS with global grad-div stabilization

Let \mathcal{T}_h be a family of triangulations of $\overline{\Omega}$ formed by simplicial mesh cells in which no cell has all its nodes on the boundary of Ω . Given an integer $l \geq 0$ and a mesh cell $K \in \mathcal{T}_h$, we denote by $\mathbb{P}_l(K)$ the space of polynomials of degree less or equal to l . We consider the following finite element spaces:

$$\begin{aligned} Y_h^l &= \left\{ v_h \in C^0(\overline{\Omega}) \mid v_{h|K} \in \mathbb{P}_l(K), \quad \forall K \in \mathcal{T}_h \right\}, \quad l \geq 1, \\ \mathbf{Y}_h^l &= (Y_h^l)^d, \quad \mathbf{X}_h = \mathbf{Y}_h^l \cap (H_0^1(\Omega))^d, \\ Q_h &= Y_h^l \cap L_0^2(\Omega). \end{aligned}$$

It will be assumed that the family of meshes is shape-regular so that the following inverse inequality holds for each $v_h \in Y_h^l$, e.g., see [Ciarlet \(1978, Theorem 3.2.6\)](#),

$$\|v_h\|_{W^{m,p}(K)} \leq C_{\text{inv}} h_K^{n-m-d\left(\frac{1}{q}-\frac{1}{p}\right)} \|v_h\|_{W^{n,q}(K)}, \quad (3.1)$$

where $0 \leq n \leq m \leq 1$, $1 \leq q \leq p \leq \infty$ and h_K is the size (diameter) of the mesh cell $K \in \mathcal{T}_h$.

We consider the approximation of (1.1) with the implicit Euler method in time and an LPS method with grad-div stabilization in space. Given \mathbf{u}_h^0 an approximation to \mathbf{u}^0 in \mathbf{X}_h find $(\mathbf{u}_h^{n+1}, p_h^{n+1}) \in \mathbf{X}_h \times Q_h$ such that for $n \geq 0$

$$\begin{aligned} &\left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, v_h \right) + v(\nabla \mathbf{u}_h^{n+1}, \nabla v_h) + b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, v_h) - (p_h^{n+1}, \nabla \cdot v_h) \\ &\quad + S_h(\mathbf{u}_h^{n+1}, v_h) = (f^{n+1}, v_h) \quad \forall v_h \in \mathbf{X}_h, \\ &(\nabla \cdot \mathbf{u}_h^{n+1}, q_h) + s_{\text{pres}}(p_h^{n+1}, q_h) = 0 \quad \forall q_h \in Q_h, \end{aligned} \quad (3.2)$$

where

$$\begin{aligned} S_h(\mathbf{u}, v) &= \mu(\nabla \cdot \mathbf{u}, \nabla \cdot v), \\ b(\mathbf{u}, v, w) &= (B(\mathbf{u}, v), w) \quad \forall \mathbf{u}, v, w \in H_0^1(\Omega)^d, \\ B(\mathbf{u}, v) &= (\mathbf{u} \cdot \nabla) v + \frac{1}{2}(\nabla \cdot \mathbf{u}) v \quad \forall \mathbf{u}, v \in H_0^1(\Omega)^d, \\ s_{\text{pres}}(p_h^{n+1}, q_h) &= \sum_{K \in \mathcal{T}_h} \tau_{p,K} (\sigma_h^*(\nabla p_h^{n+1}), \sigma_h^*(\nabla q_h))_K, \end{aligned}$$

and μ and $\tau_{p,K}$ are the grad-div and pressure stabilization parameters, respectively. In addition, $\sigma_h^* = Id - \sigma_h^{l-1}$, where σ_h^j is a locally stable projection or interpolation operator from $L^2(\Omega)^d$ on Y_h^j , that is, there exists a constant $C > 0$ such that for any $K \in \mathcal{T}_h$

$$\|\sigma_h^j(\mathbf{v})\|_{L^2(K)} \leq C\|\mathbf{v}\|_{L^2(\omega_K)}, \quad \forall \mathbf{v} \in L^2(\Omega)^d, \quad (3.3)$$

where ω_K is the union of all mesh cells whose intersection with K is not empty. It will be assumed that the number of mesh cells in each set ω_K is bounded independently of the triangulation and of K . From (3.3) also the L^2 stability of σ_h^* follows. The operator σ_h^j can be chosen as a [Bernardi & Girault \(1998\)](#), [Girault & Lions \(2001\)](#) or [Scott & Zhang \(1990\)](#) interpolation operator in the space Y_h^j (for a proof of (3.3) in the case of the last two operators, see [Brenner & Scott, 2008](#)). The following bound holds for $\mathbf{v} \in H^s(\Omega)^d$:

$$\|\mathbf{v} - \sigma_h^j(\mathbf{v})\|_{L^2(K)} \leq Ch_K^s \|\mathbf{v}\|_{H^s(\omega_K)}, \quad 1 \leq s \leq j+1, \quad (3.4)$$

from which it can be deduced that

$$\|\mathbf{v} - \sigma_h^j(\mathbf{v})\|_0 \leq Ch^s |\mathbf{v}|_s, \quad 1 \leq s \leq j+1 \quad (3.5)$$

(see [Scott & Zhang, 1990](#); [Bernardi & Girault, 1998](#); [Brenner & Scott, 2008](#)). Bounds (3.4) and (3.5) will be applied for $j \in \{l-1, l\}$.

For the initial data one can take for example $\mathbf{u}_h^0 = \sigma_h^l \mathbf{u}^0$ although other choices are possible.

Let us observe that by definition of the method it has sense from $l \geq 2$ since σ_h^{l-1} is a projection onto a space of piecewise continuous polynomials. For this reason, as in [Ahmed et al. \(2017\)](#), the error analysis of this paper is valid for higher than linear approximations to the velocity and pressure.

The used form of the convective term has the well-known property

$$b(\mathbf{u}, \mathbf{v}, \mathbf{w}) = -b(\mathbf{u}, \mathbf{w}, \mathbf{v}), \quad \forall \mathbf{u}, \mathbf{v}, \mathbf{w} \in V, \quad (3.6)$$

such that, in particular, $b(\mathbf{u}, \mathbf{v}, \mathbf{v}) = 0$ for all $\mathbf{u}, \mathbf{v} \in V$. We note that this last property and (3.6), which both considerably simplify the analysis in the present paper, hold for functions satisfying homogeneous boundary conditions, but they are not necessarily true for other kinds of boundary conditions.

In the sequel we will assume that

$$\alpha_1 h_K^2 \leq \tau_{p,K} \leq \alpha_2 h_K^2 \quad (3.7)$$

for some positive constants α_1, α_2 independent of h . In addition the notations

$$(f, g)_{\tau_p} = \sum_{K \in \mathcal{T}_h} \tau_{p,K} (f, g)_K, \quad \|f\|_{\tau_p} = (f, f)_{\tau_p}^{1/2} \quad (3.8)$$

are used.

The following discrete inf-sup condition holds (see [Ahmed et al., 2017](#), Lemma 4.2).

LEMMA 3.1 The following discrete inf-sup condition holds:

$$\|q_h\|_0 \leq \beta_0 \left(\sup_{v_h \in X_h} \frac{(\nabla \cdot v_h, q_h)}{\|\nabla v_h\|_0} + \|\sigma_h^*(\nabla q_h)\|_{\tau_p} \right) \quad \forall q_h \in Q_h.$$

Along the paper we will use the following discrete Gronwall inequality whose proof can be found in [Heywood & Rannacher \(1990\)](#).

LEMMA 3.2 Let $k, B, a_j, b_j, c_j, \gamma_j$ be non-negative numbers such that

$$a_n + k \sum_{j=0}^n b_j \leq k \sum_{j=0}^n \gamma_j a_j + k \sum_{j=0}^n c_j + B, \quad \text{for } n \geq 0.$$

Suppose that $k\gamma_j < 1$, for all j , and set $\sigma_j = (1 - k\gamma_j)^{-1}$. Then

$$a_n + k \sum_{j=0}^n b_j \leq \exp \left(k \sum_{j=0}^n \sigma_j \gamma_j \right) \left\{ k \sum_{j=0}^n c_j + B \right\}, \quad \text{for } n \geq 0.$$

3.1 Error bound for the velocity

Let us denote by $\mathbf{u}^n = \mathbf{u}(\cdot, t_n)$ and by $p^n = p(\cdot, t_n)$. Following [Chacón Rebollo et al. \(2013\)](#) and [Ahmed et al. \(2017\)](#), we consider an approximation $\hat{\mathbf{u}}_h^n = R_h \mathbf{u}^n \in X_h \subset \mathbf{Y}_h^l$, satisfying

$$(\mathbf{u}^n - \hat{\mathbf{u}}_h^n, \mathbf{v}_h) = 0, \quad \forall \mathbf{v}_h \in \mathbf{Y}_h^{l-1}, \quad n = 0, 1, \dots, N. \quad (3.9)$$

Such an interpolant exists and satisfies optimal approximation properties, see [Chacón Rebollo et al. \(2013\)](#); there exists a constant $C > 0$ such that

$$\|\mathbf{u}^n - \hat{\mathbf{u}}_h^n\|_{W^{m,p}} \leq Ch^{s+1-m+d/p-d/2} |\mathbf{u}^n|_{s+1}, \quad n = 0, 1, \dots, N, \quad (3.10)$$

for $m = 0, 1, p \in [1, \infty]$, $1 \leq s \leq l$. Let us observe that the definition of $\hat{\mathbf{u}}_h$ can be applied for any time t so that we can consider that $\hat{\mathbf{u}}_h$ is continuous in the t variable.

Following [Chacón Rebollo et al. \(2013\)](#) let us decompose $\overline{\Omega}$ into a finite union of macroelements \mathcal{O}_i , $\overline{\Omega} = \cup_{i=1}^R \mathcal{O}_i$, which for simplicity will be chosen as the support of the piecewise linear basis functions. Then, the following bound holds for $i = 1, \dots, R$,

$$\|\mathbf{u}^n - \hat{\mathbf{u}}_h^n\|_{W^{m,p}(\mathcal{O}_i)} \leq Ch_i^{s+1-m+d/p-d/2} |\mathbf{u}^n|_{H^{s+1}(\mathcal{O}_i)}, \quad n = 0, 1, \dots, N, \quad (3.11)$$

where $h_i = \max \{h_K, K \subset \mathcal{O}_i\}$.

Let $\hat{p}_h^n = T_h p^n \in Q_h$ with T_h being the interpolation operator $T_h : H^s(\Omega) \cap L_0^2(\Omega) \rightarrow Q_h$ that is obtained by subtracting from the standard Lagrange interpolant its mean. There exists a constant $C > 0$ such that for $1 \leq s \leq l + 1$

$$\|p^n - \hat{p}_h^n\|_{W^{m,p}} \leq Ch^{s-m+d/p-d/2} |p^n|_s, \quad n = 0, 1, \dots, N, \quad m = 0, 1, \quad (3.12)$$

see [Brenner & Scott \(2008\)](#).

Let us denote

$$\hat{\mathbf{e}}_h^n = \hat{\mathbf{u}}_h^n - \mathbf{u}^n, \quad \mathbf{e}_h^n = \hat{\mathbf{u}}_h^n - \mathbf{u}_h^n, \quad \hat{\lambda}_h^n = \hat{p}_h^n - p^n, \quad \lambda_h^n = \hat{p}_h^n - p_h^n. \quad (3.13)$$

Subtracting the discrete problem (3.2) from the continuous problem (2.2) yields the error equation

$$\begin{aligned} & \left(\frac{\mathbf{e}_h^{n+1} - \mathbf{e}_h^n}{\Delta t}, \mathbf{v}_h \right) + \nu (\nabla \mathbf{e}_h^{n+1}, \nabla \mathbf{v}_h) + b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h) - b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{v}_h) \\ & - (\lambda_h^{n+1}, \nabla \cdot \mathbf{v}_h) + (\nabla \cdot \mathbf{e}_h^{n+1}, q_h) + s_{\text{pres}}(\lambda_h^{n+1}, q_h) + S_h(\mathbf{e}_h^{n+1}, \mathbf{v}_h) \\ & = (\xi_{v_h}^{n+1}, \mathbf{v}_h) + (\xi_{q_h}^{n+1}, q_h) + \nu (\nabla \hat{\mathbf{e}}_h^{n+1}, \nabla \mathbf{v}_h) + s_{\text{pres}}(\hat{p}_h^{n+1}, q_h) \\ & + S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h) - (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{v}_h), \end{aligned} \quad (3.14)$$

for all $\mathbf{v}_h \in \mathbf{X}_h$ and $q_h \in Q_h$. In (3.14) $\xi_{v_h}^{n+1}$ and $\xi_{p_h}^{n+1}$ are defined as follows

$$\xi_{v_h}^{n+1} = \xi_{v_h,1}^{n+1} + \xi_{v_h,2}^{n+1}, \quad (3.15)$$

$$(\xi_{v_h,1}^{n+1}, \mathbf{v}_h) = - \left(\partial_t \mathbf{u}^{n+1} - \frac{\hat{\mathbf{u}}_h^{n+1} - \hat{\mathbf{u}}_h^n}{\Delta t}, \mathbf{v}_h \right), \quad (3.16)$$

$$(\xi_{v_h,2}^{n+1}, \mathbf{v}_h) = -b(\mathbf{u}^{n+1}, \mathbf{u}^{n+1}, \mathbf{v}_h) + b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h), \quad (3.17)$$

$$(\xi_{q_h}^{n+1}, q_h) = (\nabla \cdot \hat{\mathbf{e}}_h^{n+1}, q_h).$$

REMARK 3.3 Note that the error equation (3.14) holds even for $(\mathbf{v}_h, q_h) = (0, q_h)$ with $q_h \in Y_h^l$, since both (2.2) and (3.2) are satisfied for $q = 1$, respectively $q_h = 1$,

$$(\nabla \cdot \mathbf{e}_h^{n+1}, q_h) + s_{\text{pres}}(\lambda_h^{n+1}, q_h) = (\nabla \cdot \hat{\mathbf{e}}_h^{n+1}, q_h) + s_{\text{pres}}(\hat{p}_h^{n+1}, q_h) \quad \forall q_h \in Y_h^l.$$

Setting $(\mathbf{v}_h, q_h) = (\mathbf{e}_h^{n+1}, \lambda_h^{n+1})$, rearranging terms and using the Cauchy–Schwarz inequality and Young’s inequality give

$$\begin{aligned} & \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{2\Delta t} - \frac{\|\mathbf{e}_h^n\|_0^2}{2\Delta t} + \frac{\|\mathbf{e}_h^{n+1} - \mathbf{e}_h^n\|_0^2}{2\Delta t} + \frac{\nu}{2} \|\nabla \mathbf{e}_h^{n+1}\|_0^2 + \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) \\ & \leq \left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \frac{\|\xi_{v_h}^{n+1}\|_0^2}{2} + \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{2} + \left| (\xi_{q_h}^{n+1}, \lambda_h^{n+1}) \right| \\ & + \frac{\nu}{2} \|\nabla \hat{\mathbf{e}}_h^{n+1}\|_0^2 + \left| s_{\text{pres}}(\hat{p}_h^{n+1}, \lambda_h^{n+1}) \right| + \left| S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \left| (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) \right|. \end{aligned} \quad (3.18)$$

Now, the terms on the right-hand side of (3.18) will be bounded. We start with the last two terms. Applying the Cauchy–Schwarz inequality, Young’s inequality and (3.10) yields

$$\begin{aligned} \left| S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| &= \mu \left| (\nabla \cdot \hat{\mathbf{u}}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) \right| \leq \frac{\mu}{8} \|\nabla \cdot \mathbf{e}_h^{n+1}\|_0^2 + 2\mu \|\nabla \cdot \hat{\mathbf{e}}_h^{n+1}\|_0^2 \\ &\leq \frac{1}{8} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) + C\mu h^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2. \end{aligned} \quad (3.19)$$

Similarly, we obtain

$$\left| (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) \right| \leq \frac{\mu}{8} \|\nabla \cdot \mathbf{e}_h^{n+1}\|_0^2 + \frac{2}{\mu} \|\hat{\lambda}_h^{n+1}\|_0^2 \leq \frac{1}{8} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) + \frac{C}{\mu} h^{2s} \|p\|_{L^\infty(H^s)}^2, \quad (3.20)$$

where in the last inequality (3.12) was applied. The nonlinear term in (3.18) can be bounded as in [de Frutos *et al.* \(2018\)](#), noticing that the term $|b(\mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1})|$ below vanishes due to the skew-symmetric property (3.6) of $b(\cdot, \cdot, \cdot)$,

$$\begin{aligned} &\left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ &\leq \left| b(\mathbf{e}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \left| b(\mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ &\leq \|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} \|\mathbf{e}_h^{n+1}\|_0^2 + \frac{1}{2} \|\nabla \cdot \mathbf{e}_h^{n+1}\|_0 \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} \|\mathbf{e}_h^{n+1}\|_0 \\ &\leq \left(\|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} + \frac{\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2}{4\mu} \right) \|\mathbf{e}_h^{n+1}\|_0^2 + \frac{\mu}{4} \|\nabla \cdot \mathbf{e}_h^{n+1}\|_0^2. \end{aligned} \quad (3.21)$$

For the fourth term on the right-hand side of (3.18) integrating by parts and using (3.9), (3.7) and (3.11) give

$$\begin{aligned} \left| (\xi_{qh}^{n+1}, \lambda_h^{n+1}) \right| &= \left| (\hat{\mathbf{e}}_h^{n+1}, \nabla \lambda_h^{n+1}) \right| = \left| (\hat{\mathbf{e}}_h^{n+1}, \sigma_h^*(\nabla \lambda_h^{n+1})) \right| \\ &\leq \sum_{K \in \mathcal{T}_h} \frac{\|\hat{\mathbf{e}}_h^{n+1}\|_{L^2(K)}^2}{\tau_{p,K}} + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 \\ &\leq Ch^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2. \end{aligned} \quad (3.22)$$

Let us observe that in the above inequality we have bounded $\|\hat{\mathbf{e}}_h^{n+1}\|_{L^2(K)}^2$ by $\|\hat{\mathbf{e}}_h^{n+1}\|_{L^2(\mathcal{O}_i)}^2$, $K \subset \mathcal{O}_i$, and we have applied $h_K^{-1} h_i \leq C$, with C independent of h , that holds true since we are assuming the family of meshes to be shape-regular, see [Chacón Rebollo *et al.* \(2013, \(21\)\)](#).

For the fifth term we use (3.10) to get

$$\frac{\nu}{2} \|\nabla \hat{\mathbf{e}}_h^{n+1}\|_0^2 \leq C\nu h^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2. \quad (3.23)$$

To bound the sixth term the usual inequalities, the definition (3.8) of $\|\cdot\|_{\tau_p}$, (3.5) and (3.12) are utilized

$$\begin{aligned}
\left| s_{\text{pres}}(\hat{p}_h^{n+1}, \lambda_h^{n+1}) \right| &\leq \|\sigma_h^*(\nabla \hat{p}_h^{n+1})\|_{\tau_p}^2 + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 \\
&\leq 2\|\sigma_h^*(\nabla \hat{\lambda}_h^{n+1})\|_{\tau_p}^2 + 2\|\sigma_h^*(\nabla p^{n+1})\|_{\tau_p}^2 + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 \\
&\leq Ch^2 \|\nabla \hat{\lambda}_h^{n+1}\|_0^2 + Ch^2 \|\sigma_h^*(\nabla p^{n+1})\|_0^2 + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 \\
&\leq Ch^{2s} \|p\|_{L^\infty(H^s)}^2 + \frac{1}{4} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2.
\end{aligned} \tag{3.24}$$

Multiplying (3.18) by $2\Delta t$ and inserting (3.19)–(3.24) yield

$$\begin{aligned}
&\|e_h^{n+1}\|_0^2 - \|e_h^n\|_0^2 + \Delta t \nu \|\nabla e_h^{n+1}\|_0^2 + \Delta t \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + \mu \Delta t \|\nabla \cdot e_h^{n+1}\|_0^2 \\
&\leq \Delta t \left(1 + 2\|\nabla \hat{u}_h^{n+1}\|_{L^\infty} + \frac{\|\hat{u}_h^{n+1}\|_{L^\infty}^2}{2\mu} \right) \|e_h^{n+1}\|_0^2 + \Delta t \|\xi_{v_h}^{n+1}\|_0^2 \\
&\quad + C\Delta t h^{2s} \left((1 + \nu + \mu) \|u\|_{L^\infty(H^{s+1})}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right),
\end{aligned} \tag{3.25}$$

such that summing over the discrete times leads to

$$\begin{aligned}
&\|e_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla e_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot e_h^j\|_0^2 \\
&\leq \|e_h^0\|_0^2 + \sum_{j=1}^n \Delta t \left(1 + 2\|\nabla \hat{u}_h^j\|_{L^\infty} + \frac{\|\hat{u}_h^j\|_{L^\infty}^2}{2\mu} \right) \|e_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\xi_{v_h}^j\|_0^2 \\
&\quad + C\Delta t h^{2s} \left((1 + \nu + \mu) \|u\|_{L^\infty(H^{s+1})}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right).
\end{aligned} \tag{3.26}$$

Let us bound $\|\hat{u}_h^j\|_{L^\infty}$ and $\|\nabla \hat{u}_h^j\|_{L^\infty}$, $1 \leq j \leq n$. For the first term applying (2.1) and (3.10), we have

$$\begin{aligned}
\|\hat{u}_h^j\|_{L^\infty} &\leq \|u^j\|_{L^\infty} + \|u^j - \hat{u}_h^j\|_{L^\infty} \leq C\|u^j\|_2 + Ch^{2-d/2} \|u^j\|_2 \\
&\leq C\|u\|_{L^\infty(H^2)}.
\end{aligned} \tag{3.27}$$

Using the same argument for the second term, we reach

$$\begin{aligned}
\|\nabla \hat{u}_h^j\|_{L^\infty} &\leq \|\nabla u^j\|_{L^\infty} + \|\nabla u^j - \nabla \hat{u}_h^j\|_{L^\infty} \leq C\|u^j\|_3 + Ch^{2-d/2} \|u^j\|_3 \\
&\leq C\|u\|_{L^\infty(H^3)}.
\end{aligned} \tag{3.28}$$

From (3.27) and (3.28), we deduce

$$1 + 2 \|\nabla \hat{\mathbf{u}}_h^j\|_{L^\infty} + \frac{\|\hat{\mathbf{u}}_h^j\|_{L^\infty}^2}{2\mu} \leq \hat{M}_u, \quad \hat{M}_u = 1 + C \left(2\|\mathbf{u}\|_{L^\infty(H^3)} + \frac{\|\mathbf{u}\|_{L^\infty(H^2)}^2}{2\mu} \right). \quad (3.29)$$

Let us assume

$$\Delta t \hat{M}_u \leq \frac{1}{2}. \quad (3.30)$$

Applying the Gronwall lemma, Lemma 3.2, we get

$$\begin{aligned} & \|\mathbf{e}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \mathbf{e}_h^j\|_0^2 \\ & \leq e^{2T\hat{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + \Delta t \sum_{j=1}^n \|\xi_{v_h}^j\|_0^2 \right) \\ & \quad + C e^{2T\hat{M}_u} \left(Th^{2s} \left((1 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right) \right). \end{aligned} \quad (3.31)$$

To conclude the bound we are left with the task of getting a bound for the second term on the right-hand side of (3.31). For the first term in the truncation error, we write

$$\begin{aligned} \partial_t \mathbf{u}^j - \frac{\hat{\mathbf{u}}_h^j - \hat{\mathbf{u}}_h^{j-1}}{\Delta t} &= \left(\partial_t \mathbf{u}^j - \frac{\mathbf{u}^j - \mathbf{u}^{j-1}}{\Delta t} \right) + \left(\frac{\mathbf{u}^j - \mathbf{u}^{j-1}}{\Delta t} - \frac{\hat{\mathbf{u}}_h^j - \hat{\mathbf{u}}_h^{j-1}}{\Delta t} \right) \\ &= \frac{1}{\Delta t} \int_{t_{j-1}}^{t_j} (t - t_{j-1}) \partial_{tt} \mathbf{u}(t) \, dt + \frac{1}{\Delta t} \int_{t_{j-1}}^{t_j} \partial_t (\mathbf{u} - \hat{\mathbf{u}}_h)(t) \, dt. \end{aligned} \quad (3.32)$$

Applying (3.10) and the Cauchy–Schwarz inequality, we reach

$$\left\| \partial_t \mathbf{u}^j - \frac{\hat{\mathbf{u}}_h^j - \hat{\mathbf{u}}_h^{j-1}}{\Delta t} \right\|_0^2 \leq C \Delta t \int_{t_{j-1}}^{t_j} \|\partial_{tt} \mathbf{u}\|_0^2 \, dt + \frac{h^{2s}}{\Delta t} \int_{t_{j-1}}^{t_j} \|\partial_t \mathbf{u}(t)\|_s^2 \, dt. \quad (3.33)$$

For the second term in the truncation error (3.17) we apply de Frutos *et al.* (2018, Lemma 3.2) to get

$$\begin{aligned} & \sup_{\phi \in L^2(\Omega)^d, \|\phi\|_0=1} \left| b(\mathbf{u}^j, \mathbf{u}^j, \phi) - b(\hat{\mathbf{u}}_h^j, \hat{\mathbf{u}}_h^j, \phi) \right| \\ & \leq C \left(\|\hat{\mathbf{u}}_h^j\|_{L^\infty} + \|\nabla \cdot \hat{\mathbf{u}}_h^j\|_{L^{2d/(d-1)}} + \|\mathbf{u}^j\|_2 \right) \|\mathbf{u}^j - \hat{\mathbf{u}}_h^j\|_1. \end{aligned} \quad (3.34)$$

To bound $\|\nabla \cdot \hat{\mathbf{u}}_h^j\|_{L^{2d/(d-1)}}$ we use (2.1) and (3.10)

$$\begin{aligned} \|\nabla \cdot \hat{\mathbf{u}}_h^j\|_{L^{2d/(d-1)}} &\leq \|\nabla \cdot \mathbf{u}^j\|_{L^{2d/(d-1)}} + \|\nabla \cdot (\hat{\mathbf{u}}_h^j - \mathbf{u}^j)\|_{L^{2d/(d-1)}} \\ &\leq C\|\mathbf{u}^j\|_2 + Ch^{1/2}\|\mathbf{u}^j\|_2 \\ &\leq C\|\mathbf{u}\|_{L^\infty(H^2)}. \end{aligned} \quad (3.35)$$

Inserting (3.27) and (3.35) in (3.34) gives

$$\sup_{\phi \in L^2, \|\phi\|_0=1} \left| b(\mathbf{u}^j, \mathbf{u}^j, \phi) - b(\hat{\mathbf{u}}_h^j, \hat{\mathbf{u}}_h^j, \phi) \right| \leq C\|\mathbf{u}\|_{L^\infty(H^2)} \|\mathbf{u}^j - \hat{\mathbf{u}}_h^j\|_1. \quad (3.36)$$

Then from (3.33), (3.36) and (3.10), we get

$$\Delta t \sum_{j=1}^n \|\xi_{v_h}^j\|_0^2 \leq CTh^{2s} \left(\|\mathbf{u}\|_{L^\infty(H^2)}^2 \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|\partial_t \mathbf{u}\|_{L^\infty(H^s)}^2 \right) + C(\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 dt.$$

Inserting this inequality in (3.31) and applying the triangle inequality to the splitting of the error (3.13) finish the proof of the error estimate for the velocity.

REMARK 3.4 Observe that on going from (3.18) to (3.25) the first three terms on the left-hand side of (3.18), after multiplying them by $2\Delta t$, have been bounded below as

$$\|\mathbf{e}_h^{n+1}\|_0^2 + \|\mathbf{e}_h^{n+1} - \mathbf{e}_h^n\|_0^2 - \|\mathbf{e}_h^n\|_0^2 \geq \|\mathbf{e}_h^{n+1}\|_0^2 - \|\mathbf{e}_h^n\|_0^2,$$

which are the first two terms on the left-hand side of (3.25), while the rest of the terms in (3.25) have been obtained from those in (3.18) from the fourth onwards. This observation will become useful in the analysis of the Crank–Nicolson method.

THEOREM 3.5 Let the solution of (2.2) be sufficiently smooth in space and time, such that all norms appearing in the formulation of this theorem are well defined and let the time step be sufficiently small such that (3.30) holds. Then, the following error bound holds for $2 \leq s \leq l$:

$$\begin{aligned} \|\mathbf{u}^n - \mathbf{u}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(p^j - p_h^j))\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \mathbf{u}_h^j\|_0^2 \\ \leq C e^{2T\hat{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + T\hat{K}_{u,p}h^{2s} + (\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 dt \right), \end{aligned} \quad (3.37)$$

where \hat{M}_u is defined in (3.29) and

$$\hat{K}_{u,p} = \left((1 + \|\mathbf{u}\|_{L^\infty(H^2)}^2 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|\partial_t \mathbf{u}\|_{L^\infty(H^s)}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right).$$

Note that neither \hat{M}_u nor $\hat{K}_{\mu,p}$ depend explicitly on negative powers of ν . The error bound (3.37) can be summarized in the form

$$\text{errors on the left-hand side of (3.37)} \leq C(u, \partial_t u, \partial_{tt} u, p, T, \mu, \mu^{-1}) \left(\|e_h^0\|_0 + h^s + \Delta t \right).$$

3.2 Error bound for the pressure

We will derive now a bound for the error in the pressure. Let us denote

$$\Lambda_h^n = \Delta t \sum_{j=1}^n \lambda_h^j, \quad \hat{\Lambda}_h^n = \Delta t \sum_{j=1}^n \hat{\lambda}_h^j.$$

Setting $q_h = 0$ in the error equation (3.14) yields

$$\begin{aligned} (\Lambda_h^n, \nabla \cdot v_h) &= (e_h^n - e_h^0, v_h) + \Delta t \nu \sum_{j=1}^n (\nabla(u^j - u_h^j), \nabla v_h) \\ &\quad + \Delta t \sum_{j=1}^n \left(b(u^j, u^j, v_h) - b(u_h^j, u_h^j, v_h) \right) + \Delta t \mu \sum_{j=1}^n (\nabla \cdot (u^j - u_h^j), \nabla \cdot v_h) \\ &\quad + (\hat{\Lambda}_h^n, \nabla \cdot v_h) + \Delta t \sum_{j=1}^n \left(\partial_t u^j - \frac{\hat{u}_h^j - \hat{u}_h^{j-1}}{\Delta t}, v_h \right). \end{aligned} \quad (3.38)$$

Applying Lemma 3.1, we obtain

$$\|\Lambda_h^n\|_0 \leq \beta_0 \left(\sup_{v_h \in X_h} \frac{(\Lambda_h^n, \nabla \cdot v_h)}{\|\nabla v_h\|_0} + \|\sigma_h^*(\nabla \Lambda_h^n)\|_{\tau_p} \right). \quad (3.39)$$

Let us bound the first term on the right-hand side of (3.39). From (3.38) we get with the triangle inequality, the Poincaré–Friedrichs inequality (2.3) and the estimate for the dual pairing

$$\begin{aligned} \sup_{v_h \in X_h} \frac{(\Lambda_h^n, \nabla \cdot v_h)}{\|\nabla v_h\|_0} &\leq \|e_h^n\|_{-1} + \|e_h^0\|_{-1} + \Delta t \nu \sum_{j=1}^n \|\nabla(u^j - u_h^j)\|_0 \\ &\quad + \Delta t \sum_{j=1}^n \|B(u^j, u^j) - B(u_h^j, u_h^j)\|_{-1} + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot u^j\|_0 \\ &\quad + \Delta t \sum_{j=1}^n \|\hat{\lambda}_h^j\|_0 + \Delta t \sum_{j=1}^n \left\| \partial_t u^j - \frac{\hat{u}_h^j - \hat{u}_h^{j-1}}{\Delta t} \right\|_{-1}. \end{aligned} \quad (3.40)$$

Note that, since $\|\cdot\|_{-1} \leq C\|\cdot\|_0$, the first term on the right-hand side of (3.40) was already bounded in the derivation of the velocity error bound. To bound the third and fifth term on the right-hand side of

(3.40), we use the fact that for any sequence $\{\alpha_j\}_{j=1}^\infty$ of non-negative real numbers and $n \leq T/\Delta t$ by the Cauchy–Schwarz inequality holds

$$\Delta t \sum_{j=1}^n \alpha_j \leq T^{1/2} \left(\Delta t \sum_{j=1}^n \alpha_j^2 \right)^{1/2}. \quad (3.41)$$

With this estimate and the velocity error bound (3.37) an estimate for the third and fifth term is obtained. Using (3.41) and (3.33) the bound of the last term on the right-hand side of (3.40) follows. For the sixth term we apply (3.12) to get

$$\Delta t \sum_{j=1}^n \|\hat{\lambda}_h^j\|_0 \leq CTh^s \|p\|_{L^\infty(H^s)}.$$

We are left with the fourth term on the right-hand side of (3.40). Arguing as in de Frutos *et al.* (2018), we obtain

$$\begin{aligned} & \Delta t \sum_{j=1}^n \|B(\mathbf{u}^j, \mathbf{u}^j) - B(\mathbf{u}_h^j, \mathbf{u}_h^j)\|_{-1} \\ & \leq C\Delta t \sum_{j=1}^n \left(\|\mathbf{u}_h^j\|_{L^\infty} + \|\nabla \cdot \mathbf{u}_h^j\|_{L^{2d/(d-1)}} + \|\mathbf{u}^j\|_2 \right) \|\mathbf{u}^j - \mathbf{u}_h^j\|_0 \\ & \quad + C\Delta t \sum_{j=1}^n \|\mathbf{u}^j\|_1 \|\nabla \cdot (\mathbf{u}^j - \mathbf{u}_h^j)\|_0 \\ & \leq CT \left(\max_{1 \leq j \leq n} (\|\mathbf{u}_h^j\|_{L^\infty} + \|\mathbf{u}^j\|_2) \right) \max_{1 \leq j \leq n} \|\mathbf{u}^j - \mathbf{u}_h^j\|_0 \\ & \quad + CT^{1/2} \left(\Delta t \sum_{j=1}^n \|\nabla \cdot \mathbf{u}_h^j\|_{L^{2d/(d-1)}}^2 \right)^{1/2} \max_{1 \leq j \leq n} \|\mathbf{u}^j - \mathbf{u}_h^j\|_0 \\ & \quad + CT^{1/2} \|\mathbf{u}\|_{L^\infty(H^1)} \left(\Delta t \sum_{j=1}^n \|\nabla \cdot (\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 \right)^{1/2}. \end{aligned}$$

To bound the norms involving \mathbf{u}_h^j we will assume that the family of meshes is quasi-uniform. Then the inverse inequality (3.1), the Sobolev embedding (2.1) and (3.27) are used to get

$$\begin{aligned} \|\mathbf{u}_h^j\|_{L^\infty} & \leq \|\mathbf{e}_h^j\|_{L^\infty} + \|\hat{\mathbf{u}}_h^j\|_{L^\infty} \leq Ch^{-d/2} \|\mathbf{e}_h^j\|_0 + \|\hat{\mathbf{u}}_h^j\|_{L^\infty} \\ & \leq Ch^{-d/2} \|\mathbf{e}_h^j\|_0 + \|\mathbf{u}^j - \hat{\mathbf{u}}_h^j\|_{L^\infty} + \|\mathbf{u}^j\|_{L^\infty} \\ & \leq Ch^{-d/2} \|\mathbf{e}_h^j\|_0 + Ch^{2-d/2} \|\mathbf{u}\|_2 + C\|\mathbf{u}\|_2 \\ & \leq Ch^{-d/2} \|\mathbf{e}_h^j\|_0 + C\|\mathbf{u}\|_{L^\infty(H^2)}. \end{aligned} \quad (3.42)$$

The term $\|\mathbf{e}_h^j\|_0$ was already bounded during the derivation of the velocity error estimate. Applying the inverse estimate (3.1) gives

$$\left(\Delta t \sum_{j=1}^n \|\nabla \cdot \mathbf{u}_h^j\|_{L^{2d/(d-1)}}^2 \right)^{1/2} \leq Ch^{-1/2} \left(\Delta t \sum_{j=1}^n \|\nabla \cdot \mathbf{u}_h^j\|_0^2 \right)^{1/2}, \quad (3.43)$$

where the term on the right-hand side is already bounded in (3.37). Using (3.42) and (3.43) and assuming

$$\|\mathbf{e}_h^0\|_0 = \mathcal{O}(h^{d/2}) \quad \text{and} \quad \Delta t \leq Ch^{d/2} \quad (3.44)$$

we finally reach

$$\begin{aligned} & \Delta t \sum_{j=1}^n \|B(\mathbf{u}^j, \mathbf{u}^j) - B(\mathbf{u}_h^j, \mathbf{u}_h^j)\|_{-1} \\ & \leq C(\mathbf{u}, \partial_t \mathbf{u}, \partial_n \mathbf{u}, p, T, \mu, \mu^{-1}) \left(\max_{1 \leq j \leq n} \|\mathbf{u}^j - \mathbf{u}_h^j\|_0 + \left(\Delta t \sum_{j=1}^n \|\nabla \cdot (\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 \right)^{1/2} \right). \end{aligned}$$

The bound of this term is finished by applying (3.37).

Inserting the derived inequalities in (3.40) and going back to (3.39) yield

$$\|\Lambda_h^n\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_n \mathbf{u}, p, T, \mu, \mu^{-1}) \left(\|\mathbf{e}_h^0\|_0 + h^s + \Delta t \right) + \beta_0 \|\sigma_h^*(\nabla \Lambda_h^n)\|_{\tau_p}.$$

The last term was already bounded in the derivation of the velocity error estimate, since it is by the Cauchy–Schwarz inequality

$$\begin{aligned} \|\sigma_h^*(\nabla \Lambda_h^n)\|_{\tau_p}^2 &= \left\| \Delta t \sum_{j=1}^n \sigma_h^*(\nabla \lambda_h^j) \right\|_{\tau_p}^2 \leq n(\Delta t)^2 \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 \\ &= T \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2, \end{aligned}$$

which is a term on the left-hand side of estimate (3.31). The estimate for the pressure error is obtained by applying finally the triangle inequality to the splitting $p^j - p_h^j = \lambda_h^j - \hat{\lambda}_h^j$ and using (3.12).

THEOREM 3.6 Let the assumption of Theorem 3.5 and the assumptions (3.44) be satisfied, then the following error estimate holds

$$\left\| \Delta t \sum_{j=1}^n (p^j - p_h^j) \right\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_n \mathbf{u}, p, T, \mu^{-1}) \left(\|\mathbf{u}_0 - \mathbf{u}_h^0\|_0 + h^s + \Delta t \right).$$

Let us observe that in the proof of Theorem 3.6 we have assumed that the family of meshes is quasi-uniform, while for the proof of Theorem 3.5 we only needed the assumption of having shape-regular meshes. From now on, for simplicity, it will be assumed that the family of meshes is both shape-regular and quasi-uniform.

4. LPS with control of the fluctuation of the velocity gradient

In this part we will concentrate on the LPS method based on the stabilization of the gradient. The stabilization term S_h is defined by

$$S_h(\mathbf{u}_h, \mathbf{v}_h) := \sum_{K \in \mathcal{T}_h} \tau_{v,K} (\sigma_h^*(\nabla \mathbf{u}_h), \sigma_h^*(\nabla \mathbf{v}_h))_K, \quad (4.1)$$

where $\tau_{v,K}$, $K \in \mathcal{T}_h$, are non-negative constants. This kind of LPS method gives additional control on the fluctuation of the gradient. In the sequel we will use also the notation (3.8) with τ_p replaced by τ_v . For the stabilization parameter we will take $\tau_{v,K} \sim 1$. The same finite element spaces are used as in Section 3.

Let us observe that the velocity and pressure spaces \mathbf{Y}_h and Y_h , respectively, are based on piecewise polynomials of the same degree l and are the same space (apart from the fact that the velocity space has d components). This property is essential for applying the following lemma. This lemma can be deduced from Bertoluzza (1999, Theorem 2.2).

LEMMA 4.1 Let $\sigma_h^j : L^2(\Omega)^d \rightarrow \mathbf{Y}_h^j$ be the interpolation operator defined in Section 3 and let $\mathbf{u} \in W^{1,\infty}(\Omega)^d$ and $\mathbf{v}_h \in \mathbf{Y}_h^j$. Then it holds

$$\begin{aligned} \|(I - \sigma_h^j)(\mathbf{u} \cdot \mathbf{v}_h)\|_0 &\leq Ch \|\mathbf{u}\|_{W^{1,\infty}} \|\mathbf{v}_h\|_0, \\ \|(I - \sigma_h^j)(\mathbf{u} \cdot \mathbf{v}_h)\|_1 &\leq C \|\mathbf{u}\|_{W^{1,\infty}} \|\mathbf{v}_h\|_0. \end{aligned} \quad (4.2)$$

Lemma 4.1 will be applied for $j \in \{l-1, l\}$.

REMARK 4.2 Lemma 4.1 holds true for $\mathbf{v}_h \in \mathbf{Y}_h^j$ with several components or $v_h \in Y_h^j$ with only one component.

REMARK 4.3 In this section, in order to apply Lemma 4.1, we need that the velocity and pressure spaces are the same. Then the analysis holds for the LPS method based on the term-by-term stabilization introduced in Chacón Rebollo *et al.* (2013). On the contrary, the analysis of the previous section also holds for the standard one-level LPS method over triangular or quadrilateral elements (Matthies *et al.*, 2007; Ganesan *et al.*, 2008) with slight modifications.

4.1 Error bound for the velocity

We consider the approximation of (2.2) with the implicit Euler method in time and an LPS method with LPS stabilization for the gradient of the velocity (4.1) and for the pressure. Given $\mathbf{u}_h^0 = I_h \mathbf{u}_0$ find $(\mathbf{u}_h^{n+1}, p_h^{n+1}) \in (X_h, Q_h)$, $n \geq 0$, satisfying (3.2).

We will keep the notation $\hat{\mathbf{u}}_h^n$ for the function defined in Section 3.1, satisfying (3.9) and (3.10), and we will denote $\hat{p}_h^n = R_h p^n$, taking into account that R_h as defined, Section 3.1 can also be applied to scalar functions. The property analogous to (3.9) reads

$$(p^n - R_h p^n, q_h) = 0 \quad \forall q_h \in Y_h^{l-1}. \quad (4.3)$$

Applying (4.3) with $q_h = 1$ and taking into account $(p^n, 1) = 0$, we deduce that $\hat{p}_h^n \in Q_h$.

With the notation (3.13) it is easy to see that $(\mathbf{e}_h^n, \lambda_h^n)$ satisfies the same equation (3.14) as in Section 3.1 and, consequently, (3.18). In the present analysis the first term on the right-hand side of (3.18) and the last three ones will be treated differently.

Starting as for deriving (3.21) yields

$$|b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1})| \leq \|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} \|\mathbf{e}_h^{n+1}\|_0^2 + \frac{1}{2} ((\nabla \cdot \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}). \quad (4.4)$$

To bound the second term on the right-hand side of (4.4), we decompose

$$((\nabla \cdot \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) = \left((\nabla \cdot \mathbf{e}_h^{n+1}), \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}) \right) + \left((\nabla \cdot \mathbf{e}_h^{n+1}), (I - \sigma_h^l)(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}) \right). \quad (4.5)$$

Using the error equation (3.14) with $(\mathbf{v}_h, q_h) = (\mathbf{0}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))$ gives for the first term on the right-hand side of (4.5)

$$\left((\nabla \cdot \mathbf{e}_h^{n+1}), \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}) \right) = s_{\text{pres}}(p_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) + (\nabla \cdot \hat{\mathbf{e}}_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})). \quad (4.6)$$

For the first term on the right-hand side in (4.6), arguing as in (3.24), we have

$$s_{\text{pres}}(p_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) \leq Ch^{2s} \|p\|_{L^\infty(H^s)}^2 + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + Ch^2 \|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2.$$

For the last term above, applying (3.10), the inverse estimate (3.1) and (3.3), it follows that

$$\begin{aligned} h^2 \|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 &\leq Ch^2 \|\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})\|_0^2 \\ &\leq Ch^2 h^{-2} \|\sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})\|_0^2 \\ &\leq C \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \|\mathbf{e}_h^{n+1}\|_0^2, \end{aligned}$$

so that

$$s_{\text{pres}}(p_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) \leq Ch^{2s} \|p\|_{L^\infty(H^s)}^2 + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + C \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \|\mathbf{e}_h^{n+1}\|_0^2. \quad (4.7)$$

To bound the second term on the right-hand side of (4.6), we get with (3.10) and (3.3)

$$(\nabla \cdot \hat{\mathbf{e}}_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) \leq Ch^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + C \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \|\mathbf{e}_h^{n+1}\|_0^2.$$

For the second term on the right-hand side of (4.5), we apply Lemma 4.1 and the inverse inequality (3.1) to obtain

$$\begin{aligned} \left((\nabla \cdot \mathbf{e}_h^{n+1}), (I - \sigma_h^l)(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}) \right) &\leq Ch \|\nabla \cdot \mathbf{e}_h^{n+1}\|_0 \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} \|\mathbf{e}_h^{n+1}\|_0 \\ &\leq C \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} \|\mathbf{e}_h^{n+1}\|_0^2. \end{aligned}$$

Collecting all estimates, we reach

$$\begin{aligned} &\left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ &\leq C \left(\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} + \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \right) \|\mathbf{e}_h^{n+1}\|_0^2 + Ch^{2s} \left(\|p\|_{L^\infty(H^s)}^2 + \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 \right) \\ &\quad + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2. \end{aligned} \quad (4.8)$$

REMARK 4.4 We like to emphasize the aspect that the only stabilization that was used to derive the optimal estimate (4.8) of the convective term (in which the constants do not depend on inverse powers of the viscosity parameter) was the LPS stabilization of the pressure—a stabilization term whose proposal does not possess any connection with dominant convection.

The last three terms on the right-hand side of (3.18) will be bounded next. The term $s_{\text{pres}}(\hat{p}_h^{n+1}, \lambda_h^{n+1})$ can be bounded as in (3.24), using (3.10) instead of (3.12) and replacing the factor 1/4 multiplying the last term in (3.24) by 1/8. Also, arguing similarly to (3.19), we have

$$\begin{aligned} S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) &= (\sigma_h^*(\nabla \hat{\mathbf{u}}_h^{n+1}), \sigma_h^*(\nabla \mathbf{e}_h^{n+1}))_{\tau_v} \\ &\leq \frac{1}{4} \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2 + \|\sigma_h^*(\nabla \hat{\mathbf{u}}_h^{n+1})\|_{\tau_v}^2 \\ &= \frac{1}{4} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) + \|\sigma_h^*(\nabla \hat{\mathbf{u}}_h^{n+1})\|_{\tau_v}^2. \end{aligned}$$

Then applying the L^2 stability of σ_h^* , (3.5) and (3.10) yields

$$\begin{aligned} \|\sigma_h^*(\nabla \hat{\mathbf{u}}_h^{n+1})\|_{\tau_v}^2 &\leq \|\sigma_h^*(\nabla(\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}))\|_{\tau_v}^2 + \|\sigma_h^*(\nabla \mathbf{u}^{n+1})\|_{\tau_v}^2 \\ &\leq C \|\nabla(\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1})\|_0^2 + Ch^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 \\ &\leq Ch^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2, \end{aligned}$$

so that

$$S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \leq \frac{1}{4} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) + Ch^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2. \quad (4.9)$$

Finally, to bound the last term on the right-hand side of (3.18), we use the orthogonality condition of the pressure interpolation operator (4.3), that the norm of the gradient contains all terms of the norm

of the divergence and $\|\sigma_h^*(\nabla \cdot \mathbf{e}_h^{n+1})\|_{\tau_v} \leq \sqrt{d}\|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}$ holds, that $\tau_{v,K} \sim 1$ and (3.10) to get

$$\begin{aligned}
 (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) &= -(p^{n+1} - \hat{p}^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) = -(p^{n+1} - \hat{p}^{n+1}, \sigma_h^*(\nabla \cdot \mathbf{e}_h^{n+1})) \\
 &\leq \|p^{n+1} - \hat{p}^{n+1}\|_{\tau_v^{-1}} \|\sigma_h^*(\nabla \cdot \mathbf{e}_h^{n+1})\|_{\tau_v} \\
 &\leq \sqrt{d} \|p^{n+1} - \hat{p}^{n+1}\|_{\tau_v^{-1}} \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v} \\
 &\leq C \|p^{n+1} - \hat{p}^{n+1}\|_0^2 + \frac{1}{4} \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2 \\
 &\leq Ch^{2s} \|p\|_{L^\infty(H^s)}^2 + \frac{1}{4} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}).
 \end{aligned} \tag{4.10}$$

Collecting all the estimates, we reach

$$\begin{aligned}
 \|\mathbf{e}_h^{n+1}\|_0^2 - \|\mathbf{e}_h^n\|_0^2 + \Delta t \nu \|\nabla \mathbf{e}_h^{n+1}\|_0^2 + \Delta t \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2 \\
 \leq C \Delta t \left(1 + \|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} + \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2\right) \|\mathbf{e}_h^{n+1}\|_0^2 + \Delta t \|\xi_{v_h}^{n+1}\|_0^2 \\
 + C \Delta t h^{2s} \left((1 + \nu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|p\|_{L^\infty(H^s)}^2\right).
 \end{aligned}$$

From (3.27) and (3.28), we deduce

$$1 + \|\nabla \hat{\mathbf{u}}_h^j\|_{L^\infty} + \|\hat{\mathbf{u}}_h^j\|_{L^\infty}^2 \leq \tilde{M}_u, \quad \tilde{M}_u = 1 + C(\|\mathbf{u}\|_{L^\infty(H^3)} + \|\mathbf{u}\|_{L^\infty(H^2)}^2). \tag{4.11}$$

Summing up the terms, assuming that

$$\Delta t \tilde{M}_u \leq \frac{1}{2} \tag{4.12}$$

and applying Lemma 3.2 (Gronwall) lead to

$$\begin{aligned}
 \|\mathbf{e}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \mathbf{e}_h^j)\|_{\tau_v}^2 \\
 \leq e^{2T\tilde{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + \Delta t \sum_{j=1}^n \|\xi_{v_h}^j\|_0^2 + CTh^{2s} \left((1 + \nu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|p\|_{L^\infty(H^s)}^2\right) \right).
 \end{aligned} \tag{4.13}$$

Now we can argue exactly as in Section 3.1 to conclude

$$\begin{aligned}
 \|\mathbf{e}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \mathbf{e}_h^j)\|_{\tau_v}^2 \\
 \leq e^{2T\tilde{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + CT\tilde{K}_{u,p}h^{2s} + C(\Delta t)^2 \int_{t_0}^{t_n} \|\partial_t \mathbf{u}\|_0^2 \right),
 \end{aligned} \tag{4.14}$$

with

$$\tilde{K}_{u,p} = \left((1 + \|\mathbf{u}\|_{L^\infty(H^2)}^2 + \nu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|\partial_t \mathbf{u}\|_{L^\infty(H^s)}^2 + \|p\|_{L^\infty(H^s)}^2 \right). \quad (4.15)$$

The triangle inequality finishes the proof of the velocity error estimate.

THEOREM 4.5 Let the solution of (2.2) be sufficiently smooth in space and time and let the time step be sufficiently small such that (4.12) holds. Then the following error bound holds for $2 \leq s \leq l$

$$\begin{aligned} \|\mathbf{u}^n - \mathbf{u}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(p^j - p_h^j))\|_{\tau_p}^2 \\ + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(\mathbf{u}^j - \mathbf{u}_h^j))\|_{\tau_v}^2 \leq C e^{2T\tilde{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + T\tilde{K}_{u,p} h^{2s} + (\Delta t)^2 \int_{t_0}^{t_n} \|\partial_t \mathbf{u}\|_0^2 dt \right), \end{aligned} \quad (4.16)$$

where the constants on the right-hand side are defined in (4.11) and (4.15).

4.2 Error bound for the pressure

The bound for the pressure follows the lines of Section 3.2 with the exception of the bound of the nonlinear term that can be handled as follows:

$$\|B(\mathbf{u}^n, \mathbf{u}^n) - B(\mathbf{u}_h^n, \mathbf{u}_h^n)\|_{-1} \leq \sup_{\|\phi\|_1=1} |b(\mathbf{u}^n, \mathbf{u}^n - \mathbf{u}_h^n, \phi)| + \sup_{\|\phi\|_1=1} |b(\mathbf{u}^n - \mathbf{u}_h^n, \mathbf{u}_h^n, \phi)|.$$

Arguing as before and recalling that $\nabla \cdot \mathbf{u} = 0$, we can prove

$$\|B(\mathbf{u}^n, \mathbf{u}^n) - B(\mathbf{u}_h^n, \mathbf{u}_h^n)\|_{-1} \leq (\|\mathbf{u}^n\|_{L^\infty} + \|\mathbf{u}_h^n\|_{L^\infty}) \|\mathbf{u}^n - \mathbf{u}_h^n\|_0 + \sup_{\|\phi\|_1=1} |((\nabla \cdot \mathbf{u}_h^n) \phi, \mathbf{u}_h^n)|.$$

The last term can be decomposed as follows:

$$((\nabla \cdot \mathbf{u}_h^n) \phi, \mathbf{u}_h^n) = (\nabla \cdot \mathbf{u}_h^n, \sigma_h^l(\phi \cdot \mathbf{u}_h^n)) + (\nabla \cdot \mathbf{u}_h^n, (I - \sigma_h^l)(\phi \cdot \mathbf{u}_h^n)). \quad (4.17)$$

Since $\sigma_h^l(\phi \cdot \mathbf{u}_h^n) \in \mathbf{Y}_h^l$ one can use the error equation (3.14) for estimating the first term in (4.17). Applying in addition the definition (3.8) of $\|\cdot\|_{\tau_p}$, the choice (3.7) of the stabilization parameter, the stability (3.3) of the projection and the inverse inequality (3.1) yields

$$\begin{aligned} (\nabla \cdot \mathbf{u}_h^n, \sigma_h^l(\phi \cdot \mathbf{u}_h^n)) &\leq |s_{\text{pres}}(\lambda_h^n, \sigma_h^l(\phi \cdot \mathbf{u}_h^n))| + |s_{\text{pres}}(\hat{p}_h^n, \sigma_h^l(\phi \cdot \mathbf{u}_h^n))| \\ &\leq Ch \left(\|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p} + \|\sigma_h^*(\nabla \hat{p}_h^n)\|_{\tau_p} \right) \|\sigma_h^*(\nabla \sigma_h^l(\phi \cdot \mathbf{u}_h^n))\|_0 \\ &\leq C \left(\|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p} + \|\sigma_h^*(\nabla \hat{p}_h^n)\|_{\tau_p} \right) \|\phi \cdot \mathbf{u}_h^n\|_0. \end{aligned} \quad (4.18)$$

Applying Hölder's and Sobolev's inequality, we have

$$\|\phi \cdot \mathbf{u}_h^n\|_0 \leq \|\phi\|_{L^{2d}} \|\mathbf{u}_h^n\|_{L^{2d/(d-1)}} \leq C \|\phi\|_1 \|\mathbf{u}_h^n\|_{L^{2d/(d-1)}},$$

so that

$$\sup_{\|\phi\|_1=1} (\nabla \cdot \mathbf{u}_h^n, \sigma_h^l(\phi \cdot \mathbf{u}_h^n)) \leq C \|\mathbf{u}_h^n\|_{L^{2d/(d-1)}} \left(\|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p} + Ch^s \|p\|_{L^\infty(H^s)} \right).$$

With the decomposition

$$\mathbf{u}_h^n - \mathbf{u}^n = \mathbf{e}_h^n + \hat{\mathbf{u}}_h^n - \mathbf{u}^n, \quad (4.19)$$

the inverse estimate (3.1), (3.10) and (3.5), one obtains for the second term on the right-hand side of (4.17)

$$(\nabla \cdot \mathbf{u}_h^n, (I - \sigma_h^l)(\phi \cdot \mathbf{u}_h^n)) \leq Ch \left(h^{-1} \|\mathbf{e}_h^n\|_0 + h^s \|\mathbf{u}^n\|_{s+1} \right) \|\mathbf{u}_h^n \phi\|_1. \quad (4.20)$$

The product rule and a Sobolev embedding give

$$\begin{aligned} \|\mathbf{u}_h^n \cdot \phi\|_1 &\leq C (\|\mathbf{u}_h^n\|_{L^\infty} \|\phi\|_1 + \|\nabla \mathbf{u}_h^n\|_{L^{2d/(d-1)}} \|\phi\|_{L^{2d}}) \\ &\leq C (\|\mathbf{u}_h^n\|_{L^\infty} + \|\nabla \mathbf{u}_h^n\|_{L^{2d/(d-1)}}) \|\phi\|_1. \end{aligned}$$

Now, adding and subtracting \mathbf{u}^n , using decomposition (4.19) and applying the inverse inequality (3.1), (4.14), (3.10) and a Sobolev embedding, we get

$$\|\nabla \mathbf{u}_h^n\|_{L^{2d/(d-1)}} \leq C \left[\frac{e^{T\tilde{M}_u}}{h^{3/2}} \left(\|\mathbf{e}_h^0\|_0^2 + T\tilde{K}_{u,p} h^{2s} + (\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 \right)^{1/2} + \|\mathbf{u}\|_{L^\infty(H^2)} \right].$$

Assuming that $s \geq 3/2$,

$$\|\mathbf{e}_h^0\|_0 = \mathcal{O}(h^{3/2}) \quad \text{and} \quad \Delta t \leq Ch^{3/2} \quad (4.21)$$

gives $\|\nabla \mathbf{u}_h^n\|_{L^{2d/(d-1)}} \leq \tilde{L}_u$, where

$$\tilde{L}_u = C e^{T\tilde{M}_u} \left(\|\mathbf{u}\|_{L^\infty(H^2)}^2 + T\tilde{K}_{u,p} + \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 \right)^{1/2} + C \|\mathbf{u}\|_{L^\infty(H^2)}. \quad (4.22)$$

Arguing as in (3.42) it follows that $\|\mathbf{u}_h^n\|_{L^\infty} \leq \tilde{L}_u$ whenever $\|\mathbf{e}_h^0\|_0 = \mathcal{O}(h^{d/2})$ and $\Delta t \leq Ch^{d/2}$, which coincides with (4.21) in the case $d = 3$ and is weaker than (4.21) in the case $d = 2$. Inserting the estimates in (4.20) leads to

$$\sup_{\|\phi\|_1=1} (\nabla \cdot \mathbf{u}_h^n, (I - \sigma_h^l)(\phi \cdot \mathbf{u}_h^n)) \leq \tilde{L}_u \left(\|\mathbf{e}_h^n\|_0 + h^{s+1} \|\mathbf{u}^n\|_{s+1} \right).$$

Collecting all estimates and taking into account that $\|\mathbf{u}^n - \mathbf{u}_h^n\|_0 \leq \|\mathbf{e}_h^n\|_0 + Ch^{s+1} \|\mathbf{u}^n\|_{s+1}$ yield

$$\|B(\mathbf{u}^n, \mathbf{u}^n) - B(\mathbf{u}_h^n, \mathbf{u}_h^n)\|_{-1} \leq \tilde{L}_u \left[\|\mathbf{e}_h^n\|_0 + \|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p} + h^s (\|p\|_{L^\infty(H^s)} + h \|\mathbf{u}\|_{L^\infty(H^{s+1})}) \right],$$

and using (3.40) gives

$$\begin{aligned} & \sum_{j=0}^n \Delta t \|B(\mathbf{u}^j, \mathbf{u}^j) - B(\mathbf{u}_h^j, \mathbf{u}_h^j)\|_{-1} \\ & \leq \tilde{L}_u \left[T \left(\max_{1 \leq j \leq n} \|\mathbf{e}_h^j\|_0 + h^s (\|p\|_{L^\infty(H^s)} + h \|\mathbf{u}\|_{L^\infty(H^{s+1})}) \right) + T^{1/2} \left(\sum_{j=1}^n \Delta t \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 \right)^{1/2} \right]. \end{aligned}$$

Now, the bound for the pressure concludes as the bound of Section 3.2.

THEOREM 4.6 Let the assumption of Theorem 4.5 and condition (4.21) be satisfied, then it holds

$$\left\| \Delta t \sum_{j=1}^n (p^j - p_h^j) \right\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_{tt} \mathbf{u}, p, T) \left(\|\mathbf{u}_0 - \mathbf{u}_h^0\|_0 + h^s + \Delta t \right).$$

5. Local projection stabilization with control of the fluctuation of the divergence

In this section an LPS method is briefly studied, under the same assumptions as in Section 4, which uses instead of the stabilizing term (4.1) a corresponding term with the divergence

$$S_h(\mathbf{u}_h, \mathbf{v}_h) := \sum_{K \in \mathcal{T}_h} \tau_{\mu,K} (\sigma_h^*(\nabla \cdot \mathbf{u}_h), \sigma_h^*(\nabla \cdot \mathbf{v}_h))_K, \quad (5.1)$$

with $\tau_{\mu,K} \sim 1$, i.e., a LPS of the grad-div term is applied.

In Section 4 the stabilization with respect to the velocity enters the error analysis in (4.9) and (4.10). It can be readily checked that an estimate of form (4.9) can be derived also for (5.1). With respect to the other term one applies similar steps as for deriving (4.10) to obtain

$$\begin{aligned} (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) & \leq \|p^{n+1} - \hat{p}^{n+1}\|_{\tau_\mu^{-1}} \|\sigma_h^*(\nabla \cdot \mathbf{e}_h^{n+1})\|_{\tau_\mu} \\ & \leq C \|p^{n+1} - \hat{p}^{n+1}\|_0^2 + \frac{1}{4} \|\sigma_h^*(\nabla \cdot \mathbf{e}_h^{n+1})\|_{\tau_\mu}^2. \end{aligned}$$

Altogether, the formulations of Theorems 4.5 and 4.6 apply literally also to the LPS method with the local grad-div stabilization (5.1):

THEOREM 5.1 Let the solution of (2.2) be sufficiently smooth in space and time and let the time step be sufficiently small such that (4.12) holds. Then the following error bound holds for the solution of (3.2) with S_h defined in (5.1) for $2 \leq s \leq l$

$$\begin{aligned} & \|\mathbf{u}^n - \mathbf{u}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(p^j - p_h^j))\|_{\tau_p}^2 \\ & + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(\mathbf{u}^j - \mathbf{u}_h^j))\|_{\tau_v}^2 \leq C e^{2T\tilde{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + T\tilde{K}_{u,p} h^{2s} + (\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 dt \right), \end{aligned}$$

where the constants on the right-hand side are defined in (4.11) and (4.15).

THEOREM 5.2 Let the assumption of Theorem 5.1 and condition (4.21) be satisfied, then it holds

$$\left\| \Delta t \sum_{j=1}^n (p^j - p_h^j) \right\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_{tt} \mathbf{u}, p, T) \left(\|\mathbf{u}_0 - \mathbf{u}_h^0\|_0 + h^s + \Delta t \right).$$

REMARK 5.3 Let us observe that, assuming $p \in H^{s+1}(\Omega)$ instead of $p \in H^s(\Omega)$, we can write

$$\begin{aligned} (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) &= -(\nabla \hat{\lambda}_h^{n+1}, \mathbf{e}_h^{n+1}) \\ &\leq \|\hat{\lambda}_h^{n+1}\|_1 \|\mathbf{e}_h^{n+1}\|_0 \end{aligned} \quad (5.2)$$

and then the first term is $\mathcal{O}(h^s)$ for $p \in H^{s+1}(\Omega)$ and the second one goes to the Gronwall lemma. This means that for equal-order elements only the stabilization of the pressure gives the same rate of convergence as, for example, Galerkin plus grad-div, assuming enough regularity for the pressure.

Let us also observe, that assuming $p \in H^{s+1}(\Omega)$ for the method of Section 3, i.e., global grad-div stabilization plus LPS stabilization for the pressure, one can argue as in Section 4 and then apply (4.8) instead of (3.21) to get

$$\begin{aligned} &\left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ &\leq C \left(\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} + \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \right) \|\mathbf{e}_h^{n+1}\|_0^2 + Ch^{2s} \left(\|p\|_{L^\infty(H^s)}^2 + \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 \right) + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2. \end{aligned}$$

Then applying (5.2) instead of (3.20) the factor μ^{-1} disappears from (3.31):

$$\begin{aligned} &\|\mathbf{e}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \mathbf{e}_h^j\|_0^2 \\ &\leq e^{2T\hat{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + \Delta t \sum_{j=1}^n \|\xi_{v_h}^j\|_0^2 \right) + C e^{2T\hat{M}_u} \left(Th^{2s} \left((1 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|p\|_{L^\infty(H^{s+1})}^2 \right) \right). \end{aligned}$$

As a consequence $\mu \sim \mathcal{O}(h)$ is a possible option for the stabilization parameter since with this choice (3.37) holds with $\hat{K}_{u,p}$ replaced by

$$\hat{K}_{u,p} = \left((1 + \|\mathbf{u}\|_{L^\infty(H^2)}^2 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|\partial_t \mathbf{u}\|_{L^\infty(H^s)}^2 + \|p\|_{L^\infty(H^{s+1})}^2 \right).$$

Let us finally point out that in view of (3.37) the choice $\mu \sim \mathcal{O}(h)$ compared with $\mu \sim \mathcal{O}(1)$ gives the same rate of convergence for the L^2 norm of the velocity error, but reduces the rate of convergence for the divergence by half an order.

6. A method with rate of decay $s + 1/2$ of the velocity error for $\nu \leq h$

This section considers the method from Section 4, which adds a stabilization term that gives control over the fluctuation of the gradient of the velocity and the standard LPS term for the pressure in the situation that $\nu \leq h$. It is shown that with a different choice of the stabilization parameters and by assuming a higher regularity of the solution, both issues compared with Section 4, the rate of the error decay for the left-hand side of (4.16) can be increased to $s + 1/2$.

We follow the analysis of Section 4. Instead of choosing the LPS parameter for the pressure as in (3.7) it will be assumed that

$$\alpha_1 h_K \leq \tau_{p,K} \leq \alpha_2 h_K, \quad (6.1)$$

and instead of taking $\tau_{v,K} \sim 1$ it will be assumed that

$$c_1 h_K \leq \tau_{v,K} \leq c_2 h_K, \quad (6.2)$$

with non-negative constants $\alpha_1, \alpha_2, c_1, c_2$. In the sequel the assumptions for the spatial regularity of the solutions are $p \in H^{s+1}(\Omega)$ and $\mathbf{u}, \partial_t \mathbf{u} \in H^{s+1}(\Omega)^d$ at almost every time for $s \geq 2$.

The analysis starts with a different estimate of the truncation error $\xi_{v_h}^{n+1}$, defined in (3.15)–(3.17). In (3.18) the estimate of the term coming from this error is replaced by

$$\|\xi_{v_h,1}^{n+1}\|_0^2 + \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{4} + (\xi_{v_h,2}^{n+1}, \mathbf{e}_h^{n+1}).$$

Then instead of (3.18), we get

$$\begin{aligned} & \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{2\Delta t} - \frac{\|\mathbf{e}_h^n\|_0^2}{2\Delta t} + \frac{\|\mathbf{e}_h^{n+1} - \mathbf{e}_h^n\|_0^2}{2\Delta t} + \frac{\nu}{2} \|\nabla \mathbf{e}_h^{n+1}\|_0^2 + \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) \\ & \leq \left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \|\xi_{v_h,1}^{n+1}\|_0^2 + \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{4} + (\xi_{v_h,2}^{n+1}, \mathbf{e}_h^{n+1}) \\ & \quad + \left| (\xi_{q_h}^{n+1}, \lambda_h^{n+1}) \right| + \frac{\nu}{2} \|\nabla \hat{\mathbf{e}}_h^{n+1}\|_0 + \left| s_{\text{pres}}(\hat{p}_h^{n+1}, \lambda_h^{n+1}) \right| \\ & \quad + \left| S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \left| (\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h^{n+1}) \right|. \end{aligned}$$

The term $(\xi_{v_h,2}^{n+1}, \mathbf{e}_h^{n+1})$ can be decomposed in the form

$$\begin{aligned} & \left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ & \leq \left| ((\hat{\mathbf{u}}_h^{n+1} \cdot \nabla)(\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}_h^{n+1}), \mathbf{e}_h^{n+1}) \right| + \frac{1}{2} \left| ((\nabla \cdot \hat{\mathbf{u}}_h^{n+1})(\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}_h^{n+1}), \mathbf{e}_h^{n+1}) \right| \\ & \quad + \left| (((\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}_h^{n+1}) \cdot \nabla) \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| + \frac{1}{2} \left| (\nabla \cdot (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}_h^{n+1}) \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) \right|. \quad (6.3) \end{aligned}$$

Since $\|\nabla \mathbf{u}^{n+1}\|_{L^\infty}$ is bounded by the regularity assumption and $\|\nabla \cdot \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}$ is bounded in (3.28), the second and third terms in (6.3) can be bounded by

$$C\|\mathbf{u}\|_{L^\infty(H^3)}\|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_0\|\mathbf{e}_h^{n+1}\|_0.$$

Thus, we only need to bound the first and the last term in (6.3). Using integration by parts gives the decomposition

$$\begin{aligned} (\hat{\mathbf{u}}_h^{n+1} \cdot \nabla (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}), \mathbf{e}_h^{n+1}) &= -((\nabla \cdot \hat{\mathbf{u}}_h^{n+1})(\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}), \mathbf{e}_h^{n+1}) \\ &\quad - (\hat{\mathbf{u}}_h^{n+1} \cdot \nabla \mathbf{e}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}). \end{aligned}$$

Again, the first term can be bounded by $C\|\mathbf{u}\|_{L^\infty(H^3)}\|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_0\|\mathbf{e}_h^{n+1}\|_0$, so we only need to bound the second one. Using that the range of σ_h^{l-1} is \mathbf{Y}_h^{l-1} and the definition (3.9) of $\hat{\mathbf{u}}_h^{n+1}$ yields

$$\begin{aligned} (\hat{\mathbf{u}}_h^{n+1} \cdot \nabla \mathbf{e}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}) &= (\sigma_h^*(\hat{\mathbf{u}}_h^{n+1} \cdot \nabla \mathbf{e}_h^{n+1}), \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}) \\ &= (\sigma_h^*(\hat{\mathbf{u}}_h^{n+1} \cdot \sigma_h^{l-1} \nabla \mathbf{e}_h^{n+1}), \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}) \\ &\quad + (\sigma_h^*(\hat{\mathbf{u}}_h^{n+1} \cdot \sigma_h^* \nabla \mathbf{e}_h^{n+1}), \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}). \end{aligned} \quad (6.4)$$

We apply Lemma 4.1 to the first term to obtain

$$\begin{aligned} |(\sigma_h^*(\hat{\mathbf{u}}_h^{n+1} \cdot \sigma_h^{l-1} \nabla \mathbf{e}_h^{n+1}), \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1})| &\leq Ch\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}\|\sigma_h^{l-1} \nabla \mathbf{e}_h^{n+1}\|_0\|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_0 \\ &\leq C\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}\|\mathbf{e}_h^{n+1}\|_0\|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_0, \end{aligned}$$

where in the last inequality we have applied the L^2 stability of σ_h^{l-1} (3.3) and the inverse inequality (3.1). For the second term of (6.4), we get with (3.3)

$$\begin{aligned} &|(\sigma_h^*(\hat{\mathbf{u}}_h^{n+1} \cdot \sigma_h^* \nabla \mathbf{e}_h^{n+1}), \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1})| \\ &\leq C \sum_{K \in \mathcal{T}_h} \|\hat{\mathbf{u}}_h^{n+1} \cdot \sigma_h^* \nabla \mathbf{e}_h^{n+1}\|_{L^2(\omega_K)} \|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_{L^2(K)} \\ &\leq C \sum_{K \in \mathcal{T}_h} \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty(\omega_K)} \|\sigma_h^* \nabla \mathbf{e}_h^{n+1}\|_{L^2(\omega_K)} \|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_{L^2(K)} \\ &\leq C\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \sum_{K \in \mathcal{T}_h} \max_{K' \subset \omega_K} \tau_{v,K'}^{-1} \|\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}\|_{L^2(K)}^2 + \frac{1}{8} \sum_{K \in \mathcal{T}_h} \tau_{v,K} \|\sigma_h^* \nabla \mathbf{e}_h^{n+1}\|_{L^2(K)}^2. \end{aligned}$$

This bound concludes the estimate of the first term on the right-hand side of (6.3). To bound the last term on the right-hand side of (6.3) integration by parts and (3.9) are applied

$$\begin{aligned}
& |\nabla \cdot (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}) \mathbf{u}^{n+1}, \mathbf{e}_h^{n+1}| \\
&= | - (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}, \sigma_h^* \nabla (\mathbf{u}^{n+1} \cdot \mathbf{e}_h^{n+1})) | \\
&\leq | (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}, \sigma_h^* ((\nabla \mathbf{u}^{n+1})^T \mathbf{e}_h^{n+1})) | + | (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}, \sigma_h^* ((\nabla \mathbf{e}_h^{n+1})^T \mathbf{u}^{n+1})) | \\
&\leq \| \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1} \|_0 \| \nabla \mathbf{u}^{n+1} \|_{L^\infty} \| \mathbf{e}_h^{n+1} \|_0 + | (\hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1}, \sigma_h^* ((\nabla \mathbf{e}_h^{n+1})^T \mathbf{u}^{n+1})) |.
\end{aligned}$$

The last term can be bounded arguing exactly as in (6.4). Thus, collecting all estimates and using (3.27) to bound $\| \hat{\mathbf{u}}_h^{n+1} \|_{L^\infty} \leq C \| \mathbf{u} \|_{L^\infty(H^2)}$ yields

$$\begin{aligned}
& |b(\mathbf{u}^{n+1}, \mathbf{u}^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1})| \\
&\leq C \| \mathbf{u} \|_{L^\infty(H^3)} \| \mathbf{u}^{n+1} - \hat{\mathbf{u}}_h^{n+1} \|_0 \| \mathbf{e}_h^{n+1} \|_0 \\
&\quad + C \| \mathbf{u} \|_{L^\infty(H^2)}^2 \sum_{K \in \mathcal{T}_h} \max_{K' \subset \omega_K} \tau_{v,K'}^{-1} \| \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1} \|_{L^2(K)}^2 + \frac{1}{4} \sum_{K \in \mathcal{T}_h} \tau_{v,K} \| \sigma_h^* \nabla \mathbf{e}_h^{n+1} \|_{L^2(K)}^2 \\
&\leq C \| \mathbf{u} \|_{L^\infty(H^3)}^2 \| \mathbf{u}^{n+1} - \hat{\mathbf{u}}_h^{n+1} \|_0^2 + C \| \mathbf{u} \|_{L^\infty(H^2)}^2 \sum_{K \in \mathcal{T}_h} \max_{K' \subset \omega_K} \tau_{v,K'}^{-1} \| \hat{\mathbf{u}}_h^{n+1} - \mathbf{u}^{n+1} \|_{L^2(K)}^2 \\
&\quad + \frac{1}{4} \| \mathbf{e}_h^{n+1} \|_0^2 + \frac{1}{4} \sum_{K \in \mathcal{T}_h} \tau_{v,K} \| \sigma_h^* \nabla \mathbf{e}_h^{n+1} \|_{L^2(K)}^2 \\
&\leq C \| \mathbf{u} \|_{L^\infty(H^3)}^2 \left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1} \right) \| \mathbf{u}^{n+1} - \hat{\mathbf{u}}_h^{n+1} \|_0^2 + \frac{1}{4} \| \mathbf{e}_h^{n+1} \|_0^2 + \frac{1}{4} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}), \tag{6.5}
\end{aligned}$$

where we have bounded

$$\min_{K \in \mathcal{T}_h} \{ \tau_{v,K} \} \| \mathbf{u} \|_{L^\infty(H^3)}^2 + \| \mathbf{u} \|_{L^\infty(H^2)}^2 \leq C \| \mathbf{u} \|_{L^\infty(H^3)}^2 + \| \mathbf{u} \|_{L^\infty(H^2)}^2 \leq C \| \mathbf{u} \|_{L^\infty(H^3)}^2.$$

Thus, in the present case, instead of (3.18), we have

$$\begin{aligned}
& \frac{\| \mathbf{e}_h^{n+1} \|_0^2}{2\Delta t} - \frac{\| \mathbf{e}_h^n \|_0^2}{2\Delta t} + \frac{\| \mathbf{e}_h^{n+1} - \mathbf{e}_h^n \|_0^2}{2\Delta t} + \frac{\nu}{2} \| \nabla \mathbf{e}_h^{n+1} \|_0^2 + \| \sigma_h^* (\nabla \lambda_h^{n+1}) \|_{\tau_p}^2 + \frac{3}{4} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) \\
&\leq |b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1})| + \| \boldsymbol{\xi}_{v,h}^{n+1} \|_0^2 + \frac{\| \mathbf{e}_h^{n+1} \|_0^2}{2} \\
&\quad + |(\boldsymbol{\xi}_{q_h}^{n+1}, \lambda_h^{n+1})| + \frac{\nu}{2} \| \nabla \hat{\mathbf{e}}_h^{n+1} \|_0 + |s_{\text{pres}}(\hat{\rho}_h^{n+1}, \lambda_h^{n+1})| \\
&\quad + C \| \mathbf{u} \|_{L^\infty(H^3)}^2 \left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1} \right) \| \hat{\mathbf{e}}_h^{n+1} \|_0^2 + |S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1})| + |(\hat{\lambda}_h^{n+1}, \nabla \cdot \mathbf{e}_h)|. \tag{6.6}
\end{aligned}$$

Next we argue as in Section 4 and apply (4.4), (4.5) and (4.6) as starting points for estimating the first term on the right-hand side of (6.6). To bound the first term on the right-hand side of (4.6) a similar approach as in (4.7) is applied, taking into account the different stabilization parameter and regularity of the solution,

$$\begin{aligned} & s_{\text{pres}}(p_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) \\ & \leq Ch^{2s+1} \|p\|_{L^\infty(H^{s+1})}^2 + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + 4 \left(\max_{K \in \mathcal{T}_h} \tau_{p,K} \right) \|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2. \end{aligned} \quad (6.7)$$

Now, the bound of the last term of (6.7) becomes different as in Section 4 since the application of the inverse inequality gives rise to a term with factor h^{-1} , compare (4.7). The triangle inequality gives

$$\begin{aligned} \|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 & \leq 2 \|\sigma_h^*(\nabla(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 \\ & \quad + 2 \|\sigma_h^*(\nabla(I - \sigma_h^l)(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2. \end{aligned} \quad (6.8)$$

For the second term on the right-hand side of (6.8), we apply the L^2 stability (3.3) of σ_h^* and (4.2) to get

$$\begin{aligned} \|\sigma_h^*(\nabla(I - \sigma_h^l)(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 & \leq C \|\nabla(I - \sigma_h^l)(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})\|_0^2 \\ & \leq C \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2 \|\mathbf{e}_h^{n+1}\|_0^2. \end{aligned} \quad (6.9)$$

Utilizing the product rule, the triangle inequality and (3.3) gives for the first term on the right-hand side of (6.8)

$$\|\sigma_h^*(\nabla(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0 \leq C \|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} \|\mathbf{e}_h^{n+1}\|_0 + \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1} \hat{\mathbf{u}}_h^{n+1})\|_0. \quad (6.10)$$

For the second term on the right-hand side of (6.10), we use the decomposition $\nabla \mathbf{e}_h^{n+1} = \sigma_h^{l-1} \nabla \mathbf{e}_h^{n+1} + \sigma_h^* \nabla \mathbf{e}_h^{n+1}$, Lemma 4.1, (3.3) and the inverse estimate (3.1) to obtain

$$\begin{aligned} \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1} \hat{\mathbf{u}}_h^{n+1})\|_0 & \leq Ch \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} \|\sigma_h^{l-1} \nabla \mathbf{e}_h^{n+1}\|_0 + \|\sigma_h^*((\sigma_h^* \nabla \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1})\|_0 \\ & \leq C \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}} \|\mathbf{e}_h^{n+1}\|_0 + C \|(\sigma_h^* \nabla \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1}\|_0. \end{aligned} \quad (6.11)$$

For the second term on the right-hand side of (3.11), we get

$$\begin{aligned} \|(\sigma_h^* \nabla \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1}\|_0^2 & = \sum_{K \in \mathcal{T}_h} \|(\sigma_h^* \nabla \mathbf{e}_h^{n+1}) \hat{\mathbf{u}}_h^{n+1}\|_{L^2(K)}^2 \\ & \leq \sum_{K \in \mathcal{T}_h} \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty(K)}^2 \|\sigma_h^* \nabla \mathbf{e}_h^{n+1}\|_{L^2(K)}^2 \\ & = \sum_{K \in \mathcal{T}_h} \tau_{v,K}^{-1} \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty(K)}^2 \tau_{v,K} \|\sigma_h^* \nabla \mathbf{e}_h^{n+1}\|_{L^2(K)}^2 \\ & \leq \left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1} \right) \|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2 \|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2. \end{aligned} \quad (6.12)$$

Altogether, we conclude from (6.10), (6.11) and (6.12) that

$$\begin{aligned} \|\sigma_h^*(\nabla(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 &\leq C\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2\|\mathbf{e}_h^{n+1}\|_0^2 \\ &\quad + C\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2\left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1}\right)\|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2. \end{aligned} \quad (6.13)$$

Taking into account (6.8), (6.9) and (6.13), we finally obtain for the last term on the right-hand side of (6.7)

$$\begin{aligned} 4\left(\max_{K \in \mathcal{T}_h} \tau_{p,K}\right)\|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 &\leq Ch\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2\|\mathbf{e}_h^{n+1}\|_0^2 \\ &\quad + C\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2\left(\max_{K \in \mathcal{T}_h} \tau_{p,K}\right)\left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1}\right)\|\sigma_h^*(\nabla \mathbf{e}_h^{n+1})\|_{\tau_v}^2. \end{aligned} \quad (6.14)$$

Thus, assuming

$$C\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2\left(\max_{K \in \mathcal{T}_h} \tau_{p,K}\right)\left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1}\right) \leq \frac{1}{16}, \quad (6.15)$$

with C being the constant of the last term of (6.14), estimate (6.14) gives

$$4\left(\max_{K \in \mathcal{T}_h} \tau_{p,K}\right)\|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 \leq Ch\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2\|\mathbf{e}_h^{n+1}\|_0^2 + \frac{1}{16}S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}). \quad (6.16)$$

From (6.7) and (6.16), we get now

$$\begin{aligned} s_{\text{pres}}(p_h^{n+1}, \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})) &\leq Ch^{2s+1}\|p\|_{L^\infty(H^{s+1})}^2 + Ch\|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2\|\mathbf{e}_h^{n+1}\|_0^2 \\ &\quad + \frac{1}{8}\|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 + \frac{1}{16}S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}). \end{aligned} \quad (6.17)$$

Observe that (6.17) is the counterpart of (4.7).

To bound the second term on the right-hand side of (4.6), applying integration by parts, (3.9), the Cauchy–Schwarz inequality and Young’s inequality yields

$$\begin{aligned} \left((\nabla \cdot \hat{\mathbf{e}}_h^{n+1}), \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1})\right) &= -\left(\hat{\mathbf{e}}_h^{n+1}, \sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\right) \\ &\leq \frac{\|\hat{\mathbf{e}}_h^{n+1}\|_0^2}{4\varepsilon h} + \varepsilon h\|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 \\ &\leq C\varepsilon^{-1}h^{2s+1}\|\mathbf{u}\|_{L^\infty(H^{s+1})} + \varepsilon h\|\sigma_h^*(\nabla \sigma_h^l(\hat{\mathbf{u}}_h^{n+1} \cdot \mathbf{e}_h^{n+1}))\|_0^2 \end{aligned} \quad (6.18)$$

with some $\varepsilon > 0$. Now, the second term on the right-hand side can be estimated the same way as the second term of (6.7). The parameter ε can be chosen sufficiently small so that

$$C\varepsilon h\|\hat{\mathbf{u}}_h^{n+1}\|_{L^\infty}^2\left(\max_{K \in \mathcal{T}_h} \tau_{v,K}^{-1}\right) \leq \frac{1}{16}, \quad (6.19)$$

and, hence, the second term of (6.18) can be bounded by (6.16).

Collecting terms and assuming that condition (6.15) holds, instead of (4.8), we reach

$$\begin{aligned} & \left| b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{e}_h^{n+1}) - b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{e}_h^{n+1}) \right| \\ & \leq C \left(\|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} + h \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2 \right) \|\mathbf{e}_h^{n+1}\|_0^2 + \frac{1}{8} \|\sigma_h^*(\nabla \lambda_h^{n+1})\|_{\tau_p}^2 \\ & \quad + \frac{1}{8} S_h(\mathbf{e}_h^{n+1}, \mathbf{e}_h^{n+1}) + Ch^{2s+1} \left(\|p\|_{L^\infty(H^{s+1})}^2 + \varepsilon^{-1} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 \right). \end{aligned}$$

Now, we argue as in Section 4, taking into account that $p \in H^{s+1}(\Omega)$ and applying (6.1) and (6.2). The estimate of the fourth term on the right-hand side of (6.6) uses the approach of (3.22) and the choice of the stabilization parameter (6.1). The seventh term is bounded by (3.10) and the stabilization parameter (6.2). To get a higher-order of the fifth term of (3.18), we have to assume that

$$v \leq h. \quad (6.20)$$

Collecting all estimates gives, instead of (4.13),

$$\begin{aligned} & \|\mathbf{e}_h^n\|_0^2 + \Delta t v \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \frac{\Delta t}{4} \sum_{j=1}^n \|\sigma_h^*(\nabla \mathbf{e}_h^j)\|_{\tau_v}^2 \\ & \leq e^{2TM_u} \left(\|\mathbf{e}_h^0\|_0^2 + 2\Delta t \sum_{j=1}^n \|\xi_{v_h,1}^j\|_0^2 + CTh^{2s+1} \left(\|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|p\|_{L^\infty(H^{s+1})}^2 \right) \right), \end{aligned}$$

where

$$1 + C \left(\|\nabla \hat{\mathbf{u}}_h^{n+1}\|_{L^\infty} + h \|\hat{\mathbf{u}}_h^{n+1}\|_{W^{1,\infty}}^2 \right) \leq M_u = 1 + C\|\mathbf{u}\|_{L^\infty(H^3)} (1 + \|\mathbf{u}\|_{L^\infty(H^3)}). \quad (6.21)$$

Note that we apply (3.32) and (3.33) under the assumption $\partial_t \mathbf{u} \in H^{s+1}(\Omega)^d$ to bound $\|\xi_{v_h,1}^j\|_0^2$. Then, instead of (4.14), we obtain

$$\begin{aligned} & \|\mathbf{e}_h^n\|_0^2 + \Delta t v \sum_{j=1}^n \|\nabla \mathbf{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^j)\|_{\tau_p}^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \mathbf{e}_h^j)\|_{\tau_v}^2 \\ & \leq e^{2TM_u} \left(\|\mathbf{e}_h^0\|_0^2 + CT K_{u,p} h^{2s+1} + C(\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 \right), \end{aligned}$$

with

$$K_{u,p} = \left((1 + \varepsilon^{-1} + \|\mathbf{u}\|_{L^\infty(H^3)}^2) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|\partial_t \mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \|p\|_{L^\infty(H^{s+1})}^2 \right), \quad (6.22)$$

ε being the value in (6.19). The triangle inequality finishes the proof of the velocity error estimate.

THEOREM 6.1 Let the assumptions of Theorem 4.5 be satisfied, let in particular $\mathbf{u}, \partial_t \mathbf{u} \in L^\infty(0, T; H^{s+1}(\Omega)^d)$ and $p \in L^\infty(0, T; H^{s+1}(\Omega))$. Let the stabilization parameters be chosen such that (6.15) is satisfied and let condition (6.20) hold. Then the following error bound is valid:

$$\begin{aligned} & \|\mathbf{u}^n - \mathbf{u}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^j - \mathbf{u}_h^j)\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(p^j - p_h^j))\|_{\tau_p}^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(\mathbf{u}^j - \mathbf{u}_h^j))\|_{\tau_v}^2 \\ & \leq C e^{2TM_u} \left(\|e_h^0\|_0^2 + TK_{u,p} h^{2s+1} + (\Delta t)^2 \int_{t_0}^{t_n} \|\partial_{tt} \mathbf{u}\|_0^2 dt \right), \end{aligned} \quad (6.23)$$

where the constants on the right-hand side are defined in (6.21) and (6.22).

REMARK 6.2 The bound for the pressure follows the steps of Section 4.2 with the only difference that, due to the change in the size of the pressure stabilization parameter instead of (4.18), we get

$$(\nabla \cdot (\mathbf{u}_h^n - \mathbf{u}^n), \sigma_h^l(\phi \cdot \mathbf{u}_h^n)) \leq Ch^{-1/2} \left(\|\sigma^*(\nabla \lambda_h^n)\|_{\tau_p} + \|\sigma_h^*(\nabla \hat{p}_h^n)\|_{\tau_p} \right) \|\phi \cdot \mathbf{u}_h^n\|_0,$$

and

$$\sup_{\|\phi\|_1=1} (\nabla \cdot (\mathbf{u}_h^n - \mathbf{u}^n), \sigma_h^l(\phi \cdot \mathbf{u}_h^n)) \leq C \|\mathbf{u}_h^n\|_{L^{2d/(d-1)}} \left(h^{-1/2} \|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p} + Ch^{s+1/2} \|p\|_{L^\infty(H^{s+1})} \right).$$

The factor $h^{-1/2}$ remains during the analysis in front of $\|\sigma_h^*(\nabla \lambda_h^n)\|_{\tau_p}$ such that a higher rate of error decay for the pressure error cannot be proved with this approach.

The last term in the second line of (4.18) has the same principal form as the last term of (6.7). In contrast to the analysis for the velocity we did not find a way to replace the application of the inverse estimate by a more sophisticated approach that leads to an improvement of the rate of error decay for the pressure.

7. Numerical studies

Numerical studies will be presented for the sake of supporting the analytical results. Simulations were performed at a problem defined in $\Omega = (0, 1)^2$ and the time interval $(0, 5]$ with the prescribed solution

$$\begin{aligned} \mathbf{u} &= \cos(t) \begin{pmatrix} \sin(\pi x - 0.7) \sin(\pi y + 0.2) \\ \cos(\pi x - 0.7) \cos(\pi y + 0.2) \end{pmatrix}, \\ p &= \cos(t)(\sin(x) \cos(y) + (\cos(1) - 1) \sin(1)). \end{aligned}$$

The version of the Scott–Zhang operator proposed in Badia (2012) was used for computing the local projection. The numerical studies were performed with the code MoonMD (John & Matthies, 2004).

The new contributions of this paper are the error bounds with respect to the spatial discretizations; the first-order convergence of the implicit Euler scheme is well known. That's why the numerical studies aim to support only the derived spatial orders of convergence. A standard approach consists in considering setups where the temporal error is negligible. This approach requires the use of small time steps. In addition, noting that the actual temporal discretization does not contribute to the spatial order of

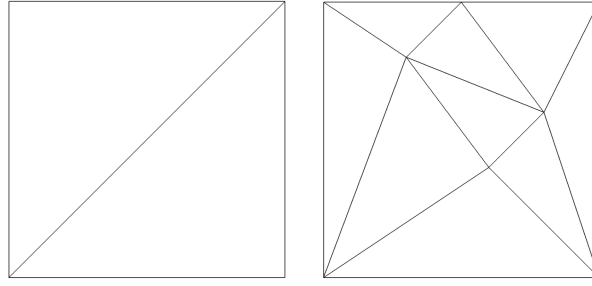


FIG. 1. Grid 1 and 2, level 0.

convergence, it is advisable to use a higher-order temporal scheme to be able to perform the simulations with a reasonable number of time steps. As temporal discretization the second-order Crank–Nicolson scheme was used, its analysis being included in the appendix. With the Crank–Nicolson scheme a small time step $\Delta t = 0.001$ was used. Hence, the temporal error possesses a negligible impact on the first refinements of the coarsest grids presented in Fig. 1. The nonlinear problems in each discrete time were solved until the Euclidean norm of the residual vector was less than 10^{-13} .

7.1 LPS with global grad-div stabilization

Here, method (3.2) analyzed in Section 3, with the Crank–Nicolson scheme instead of the implicit Euler method, will be studied.

The asymptotic choice of the LPS stabilization parameter is given in (3.7). From numerical studies we could see that $\tau_{p,K} = h_K^2$ is an appropriate selection with respect to the accuracy of the computational results. From the statements of Theorems 3.5 and 3.6 it follows that the grad-div stabilization parameter should be a constant. Numerical tests showed that $\mu = 0.1$ is a good choice. In addition, since in the considered example the pressure solution is smooth, it would be possible to obtain in the last term of (3.20)

$$\frac{C}{\mu} h^{2(s+1)} \|p\|_{L^\infty(H^{s+1})}^2,$$

such that also the choice $\mu \sim h$ is possible without reducing the order of convergence. Thus, also results for $\mu = 0.1h_K$ will be presented. Note that $\mu \sim h$ is the choice that is proposed for the equal-order SUPG (streamline upwind Petrov-Galerkin)/PSPG (pressure stabilized Petrov Galerkin)/grad-div stabilized finite element method of the Oseen equations, compare John (2016, Rem. 5.42).

Besides a number of standard errors, an error is monitored that is an approximation of the left-hand side of (3.37). The approximation consists in considering instead of the pressure term, the term

$$\Delta t \sum_{j=1}^n \tau_p \|\nabla(p^j - p_h^j)\|_0^2, \quad (7.1)$$

with $\tau_p = h^2$ and $h = h_0 2^{-l}$, l being the index of the level with $h_0 = \sqrt{2}$ for Grid 1 and $h_0 = 1$ for Grid 2. Using (3.3) the pressure term on the left-hand side of (3.37) can be estimated from above with (7.1) times a constant.

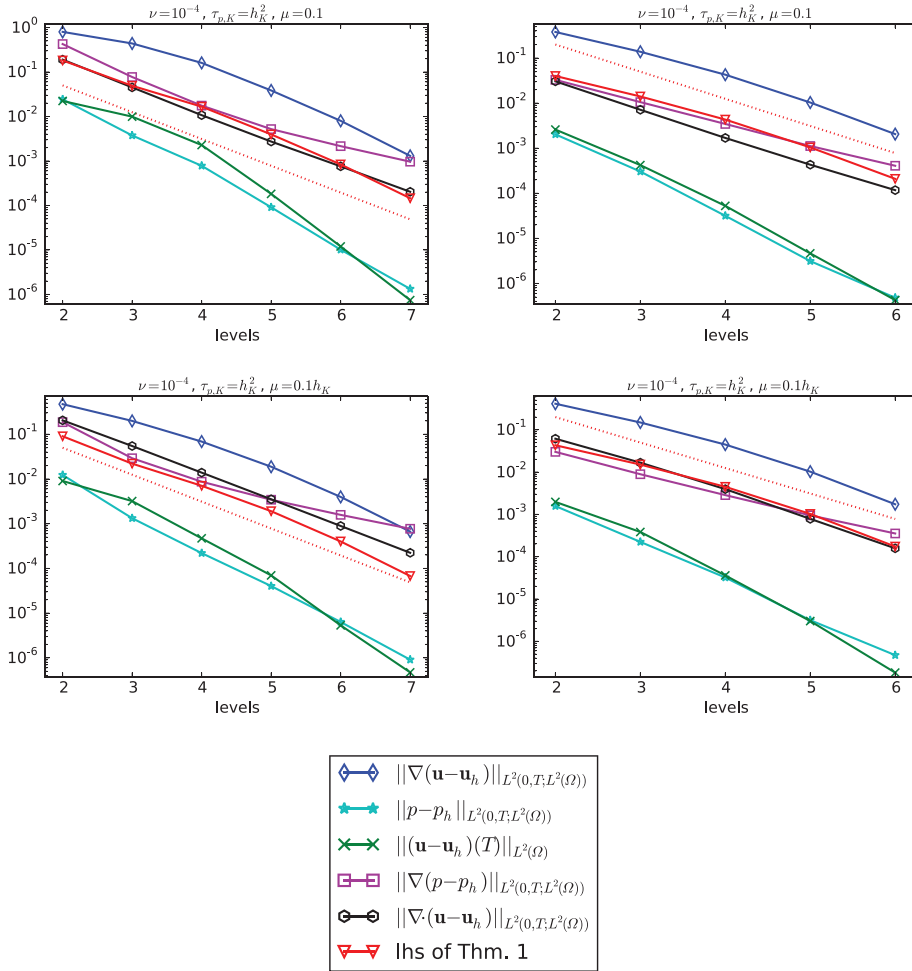


FIG. 2. LPS with global grad-div stabilization, P_2/P_2 pair of finite element spaces, Grid 1 (left) and Grid 2 (right), dotted line: slope for second-order convergence.

Results presented with the P_2/P_2 pair of finite elements are presented in Fig. 2 and with the P_3/P_3 pair of spaces in Fig. 3. These results agree with the analytical predictions. Concerning the grad-div stabilization parameter there are only minor differences in the results. For the P_3/P_3 pair of spaces $\mu = 0.1h_K$ gives a somewhat better approximation of the pressure. Considering the individual terms, one can observe that the convergence of the velocity error in $\|(\mathbf{u}-\mathbf{u}_h)(T)\|_{L^2}$ is generally faster than the convergence of the left-hand side of (3.37), and that the $L^2(0,T;L^2(\Omega))$ error of the pressure gradient converges slower in some cases.

Figure 4 displays a representative result for the dependency of the errors on the viscosity. It can be seen that all errors, in particular the approximation of the error on the left-hand side of (3.37), are bounded for $\nu \rightarrow 0$. This behavior coincides with the analytical prediction.

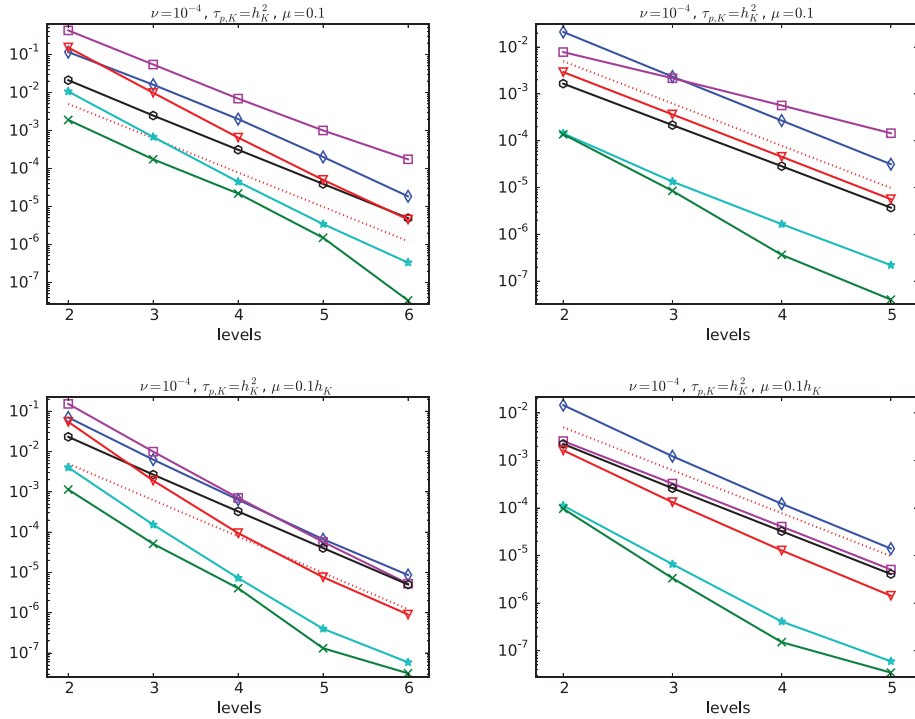


FIG. 3. LPS with global grad-div stabilization, P_3/P_3 pair of finite element spaces, Grid 1 (left) and Grid 2 (right), dotted line: slope for third-order convergence, same legend as in Fig. 2.

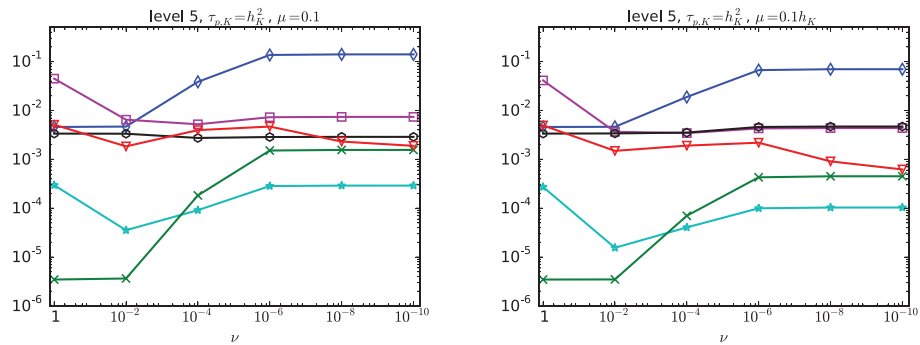


FIG. 4. LPS with global grad-div stabilization, P_2/P_2 pair of finite element spaces, Grid 1, behavior of errors with respect to ν^{-1} , same legend as in Fig. 2.

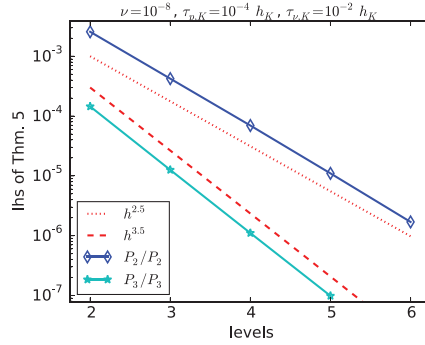


FIG. 5. A method with rate of decay $s + 1/2$ of the velocity error for $v \leq h$, computational results on Grid 2.

7.2 A method with rate of decay $s + 1/2$ of the velocity error for $v \leq h$

Simulations for the method analyzed in Section 6 were performed on the irregular Grid 2, to prevent any superconvergence effects, for $\nu = 10^{-8}$, such that condition (6.20) is satisfied, and for the final time $T = 0.5$. The remaining setup of the simulations was as described in Section 7.1.

The methods incorporating the fluctuations of the velocity gradient were implemented as follows. Generally, the nonlinear problems were solved with a fixed point iteration (Picard iteration). Since the matrix representing the fluctuations of the gradient possesses a wider stencil than all other matrices for the velocity–velocity coupling, we put the term with the fluctuations of the velocity gradient on the right-hand side in the Picard iteration. In order to achieve a satisfying rate of convergence of this iteration, numerical tests showed that the parameters $\{\tau_{v,K}\}$ should be rather small. In addition, we could see that increasing these parameters above a certain value leads to a notable increase of the errors. Altogether, for the irregular Grid 2, $\tau_{v,K} = 0.01h_K$ turned out to be an appropriate choice. In view of condition (6.15) the LPS parameters for the pressure were chosen to be $\tau_{p,K} = 10^{-4}h_K$.

An error bound for the considered method was derived in Theorem 6.1. In the numerical simulations the terms with the fluctuations on the left-hand side of (6.23) were approximated by

$$\Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(I_h p^j - p_h^j))\|_{\tau_p}^2, \quad \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(I_h \mathbf{u}^j - \mathbf{u}_h^j))\|_{\tau_v}^2,$$

where I_h is the Lagrangian interpolant. With the interpolants of the solution these terms can be simply computed by matrix-vector operations with the matrix of the fluctuations.

Computational results are presented in Fig. 5. One can observe the proposed rates of decay of the velocity error. Having a detailed look on the individual contributions of the error, we could see that the L^2 error and the fluctuations of the velocity gradient were dominant.

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A. Appendix: analysis of the Crank–Nicolson method

A.1 Local projection stabilization with global grad-div stabilization

We now consider the approximation of (1.1) given by the Crank–Nicolson method where, given \mathbf{u}_h^0 , we look for approximations $(\mathbf{u}_h^{n+1}, p_h^{n+1/2}) \in X_h \times Q_h$, $n = 0, 1, \dots, N-1$, satisfying

$$\begin{aligned} & \left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, \mathbf{v}_h \right) + \nu (\nabla \mathbf{u}_h^{n+1}, \nabla \mathbf{v}_h) + b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{v}_h) - (p_h^{n+1/2}, \nabla \cdot \mathbf{v}_h) \\ & \quad + S_h(\mathbf{u}_h^{n+1}, \mathbf{v}_h) = (f^{n+1/2}, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in X_h, \\ & (\nabla \cdot \mathbf{u}_h^{n+1}, q_h) + s_{\text{pres}}(p_h^{n+1/2}, q_h) = 0 \quad \forall q_h \in Q_h, \end{aligned}$$

where S_h and s_{pres} are as in Section 3, and, here and in the sequel, for any sequence $(g^n)_{n=0}^\infty$, \underline{g}^k denotes

$$\underline{g}^{n+1} = \frac{g^n + g^{n+1}}{2}$$

and for any function $g(t)$, we denote

$$g^{n+1/2} = g\left(\frac{t_n + t_{n+1}}{2}\right), \quad \underline{g}^{n+1} = \frac{g(t_n) + g(t_{n+1})}{2}.$$

Besides the notation in (3.13), we also denote

$$\tilde{\mathbf{e}}_h^n = \hat{\mathbf{u}}_h^n - \mathbf{u}^{n-1/2}, \quad \hat{\lambda}_h^{n-1/2} = \hat{p}_h^{n-1/2} - p^{n-1/2}, \quad \lambda_h^{n-1/2} = \hat{p}_h^{n-1/2} - p_h^{n-1/2}.$$

Instead of the error equation (3.14), we now have

$$\begin{aligned} & \left(\frac{\mathbf{e}_h^{n+1} - \mathbf{e}_h^n}{\Delta t}, \mathbf{v}_h \right) + \nu (\nabla \mathbf{e}_h^{n+1}, \nabla \mathbf{v}_h) + b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h) - b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{v}_h) \\ & \quad - (\lambda_h^{n+1/2}, \nabla \cdot \mathbf{v}_h) + (\nabla \cdot \mathbf{e}_h^{n+1}, q_h) + s_{\text{pres}}(\lambda_h^{n+1/2}, q_h) + S_h(\mathbf{e}_h^{n+1}, \mathbf{v}_h) \\ & = (\tilde{\xi}_{v_h}^{n+1}, \mathbf{v}_h) + (\xi_{q_h}^{n+1}, q_h) + \nu (\nabla \tilde{\mathbf{e}}_h^{n+1}, \nabla \mathbf{v}_h) + s_{\text{pres}}(\hat{p}_h^{n+1/2}, q_h) \\ & \quad + S_h(\hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h) - (\hat{\lambda}_h^{n+1/2}, \nabla \cdot \mathbf{v}_h), \end{aligned} \tag{A.1}$$

where

$$\begin{aligned} \tilde{\xi}_{v_h}^{n+1} &= \tilde{\xi}_{v_h,1}^{n+1} + \tilde{\xi}_{v_h,2}^{n+1}, \\ (\tilde{\xi}_{v_h,1}^{n+1}, \mathbf{v}_h) &= - \left(\partial_t \mathbf{u}^{n+1/2} - \frac{\hat{\mathbf{u}}_h^{n+1} - \hat{\mathbf{u}}_h^n}{\Delta t}, \mathbf{v}_h \right) \\ & \quad - b(\mathbf{u}^{n+1/2}, \mathbf{u}^{n+1/2}, \mathbf{v}_h) + b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{v}_h), \\ (\tilde{\xi}_{v_h,2}^{n+1}, \mathbf{v}_h) &= -b(\mathbf{u}_h^{n+1}, \mathbf{u}_h^{n+1}, \mathbf{v}_h) + b(\hat{\mathbf{u}}_h^{n+1}, \hat{\mathbf{u}}_h^{n+1}, \mathbf{v}_h). \end{aligned}$$

Observe that the first term in (A.1) coincides with that in (3.14), and the only difference between the rest of the terms in both formulae is that in (A.1) they have an underscore or a tilde or a superscript $n + 1/2$ instead of $n + 1$. Consequently, except for the first term of (A.1), we will repeat the arguments we used for (3.14) in Section 3.

Now, for the first term of (A.1), notice that taking $\mathbf{v}_h = \underline{\mathbf{e}}_h^{n+1}$, we have

$$\left(\frac{\mathbf{e}_h^{n+1} - \mathbf{e}_h^n}{\Delta t}, \underline{\mathbf{e}}_h^{n+1} \right) = \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{2\Delta t} - \frac{\|\mathbf{e}_h^n\|_0^2}{2\Delta t},$$

which are exactly the first two terms on the right-hand side of (3.18). Thus, setting $(\mathbf{v}_h, q_h) = (\underline{\mathbf{e}}_h^{n+1}, \lambda_h^{n+1/2})$, instead of (3.18), we get

$$\begin{aligned} & \frac{\|\mathbf{e}_h^{n+1}\|_0^2}{2\Delta t} - \frac{\|\mathbf{e}_h^n\|_0^2}{2\Delta t} + \frac{\nu}{2} \|\nabla \mathbf{e}_h^{n+1}\|_0^2 + \|\sigma_h^*(\nabla \lambda_h^{n+1/2})\|_{\tau_p}^2 + S_h(\underline{\mathbf{e}}_h^{n+1}, \underline{\mathbf{e}}_h^{n+1}) \\ & \leq \left| b(\underline{\mathbf{u}}_h^{n+1}, \underline{\mathbf{u}}_h^{n+1}, \underline{\mathbf{e}}_h^{n+1}) - b(\underline{\mathbf{u}}_h^{n+1}, \hat{\underline{\mathbf{u}}}_h^{n+1}, \underline{\mathbf{e}}_h^{n+1}) \right| + \frac{\|\tilde{\xi}_{\mathbf{v}_h}^{n+1}\|_0^2}{2} + \frac{\|\underline{\mathbf{e}}_h^{n+1}\|_0^2}{2} \\ & \quad + \left| (\xi_{q_h}^{n+1}, \lambda_h^{n+1/2}) \right| + \frac{\nu}{2} \|\nabla \tilde{\mathbf{e}}_h^{n+1}\|_0^2 + \left| s_{\text{pres}}(\hat{p}_h^{n+1/2}, \lambda_h^{n+1/2}) \right| \\ & \quad + \left| S_h(\hat{\underline{\mathbf{u}}}_h^{n+1}, \underline{\mathbf{e}}_h^{n+1}) \right| + \left| (\hat{\lambda}_h^{n+1/2}, \nabla \cdot \underline{\mathbf{e}}_h^{n+1}) \right|. \end{aligned} \quad (\text{A.2})$$

Observe that

$$\tilde{\mathbf{e}}_h^{n+1} = \hat{\underline{\mathbf{e}}}_h^{n+1} + \underline{\mathbf{u}}^{n+1} - \mathbf{u}^{n+1/2}.$$

Applying a Taylor series expansion gives

$$\underline{\mathbf{u}}^{n+1} - \mathbf{u}^{n+1/2} = \int_{t_{n+1/2}}^{t_{n+1}} (t_{n+1} - t) \partial_{tt} \mathbf{u}(t) dt + \int_{t_n}^{t_{n+1/2}} (t - t_n) \partial_{tt} \mathbf{u}(t) dt,$$

so that

$$\|\underline{\mathbf{u}}^{n+1} - \mathbf{u}^{n+1/2}\|_0^2 \leq \frac{(\Delta t)^3}{24} \int_{t_n}^{t_{n+1}} \|\partial_{tt} \mathbf{u}\|_0^2 dt. \quad (\text{A.3})$$

Similar results hold for the spatial derivatives of $\underline{\mathbf{u}}^{n+1} - \mathbf{u}^{n+1/2}$. Consequently, instead of (3.23), we now have

$$\frac{\nu}{2} \|\nabla \tilde{\mathbf{e}}_h^{n+1}\|_0^2 \leq C\nu h^{2s} \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + \frac{(\Delta t)^3}{24} \int_{t_n}^{t_{n+1}} \nu \|\nabla \partial_{tt} \mathbf{u}\|_0^2 dt.$$

Thus, recalling Remark 3.4 and repeating the same arguments that lead from (3.18) to (3.26) in Section 3, now from (A.2), we get

$$\begin{aligned}
& \|e_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \underline{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^{j-1/2})\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \underline{e}_h^j\|_0^2 \\
& \leq \|e_h^0\|_0^2 + \sum_{j=1}^n \Delta t \left(1 + 2 \|\nabla \hat{\underline{u}}_h^j\|_{L^\infty} + \frac{\|\hat{\underline{u}}_h^j\|_{L^\infty}^2}{2\mu} \right) \|e_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\tilde{\xi}_{v_h}^j\|_0^2 \\
& \quad + CTh^{2s} \left((1 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right) \\
& \quad + \frac{(\Delta t)^4}{4} \int_0^{t_n} \nu \|\nabla \partial_{tt} \mathbf{u}\|_0^2 dt.
\end{aligned}$$

For the terms $\|\underline{e}_h^j\|_0^2$ in the first sum of the right-hand side, we notice that

$$\|\underline{e}_h^j\|_0^2 \leq \frac{1}{2} (\|e_h^j\|_0^2 + \|e_h^{j-1}\|_0^2),$$

so that it follows that

$$\begin{aligned}
& \|e_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla \underline{e}_h^j\|_0^2 + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla \lambda_h^{j-1/2})\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \underline{e}_h^j\|_0^2 \\
& \leq e^{2T\hat{M}_u} \left(\frac{5}{4} \|e_h^0\|_0^2 + \Delta t \sum_{j=1}^n \|\tilde{\xi}_{v_h}^j\|_0^2 + \frac{(\Delta t)^4}{4} \int_0^{t_n} \nu \|\nabla \partial_{tt} \mathbf{u}\|_0^2 dt \right) \\
& \quad + C e^{2T\hat{M}_u} \left(Th^{2s} \left((1 + \nu + \mu) \|\mathbf{u}\|_{L^\infty(H^{s+1})}^2 + (1 + \mu^{-1}) \|p\|_{L^\infty(H^s)}^2 \right) \right).
\end{aligned}$$

For the truncation error $\tilde{\xi}_{v_h}^j = \tilde{\xi}_{v_h,1}^j + \tilde{\xi}_{v_h,2}^j$, we notice that $\tilde{\xi}_{v_h,2}^j$ can be estimated in exactly the same way as $\tilde{\xi}_{v_h,2}^j$ in (3.36). For the first term on the expression of $\tilde{\xi}_{v_h,1}^j$ a Taylor series expansion reveals

$$\frac{\mathbf{u}^{j+1} - \mathbf{u}^j}{\Delta t} - \partial_t \mathbf{u}^{j+1/2} = \frac{1}{2} \int_{t_{j+1/2}}^{t_{j+1}} (t_{j+1} - t)^2 \partial_{ttt} \mathbf{u}(t) dt + \frac{1}{2} \int_{t_j}^{t_{j+1/2}} (t_j - t)^2 \partial_{ttt} \mathbf{u}(t) dt$$

so that arguing as in (3.33), we have

$$\left\| \frac{\hat{\mathbf{u}}_h^{j+1} - \hat{\mathbf{u}}_h^j}{\Delta t} - \partial_t \mathbf{u}^{j+1/2} \right\|_0^2 \leq C(\Delta t)^3 \int_{t_j}^{t_{j+1}} \|\partial_{ttt} \mathbf{u}\|_0^2 dt + C \frac{h^{2s}}{\Delta t} \int_{t_j}^{t_{j+1}} \|\partial_t \mathbf{u}(t)\|_s^2 dt. \quad (\text{A.4})$$

For the rest of the terms in the expression of $\tilde{\xi}_{v_h,1}^j$, applying de Frutos *et al.* (2018, Lemma 2), (A.3) and (2.1), we have

$$\begin{aligned} & \sup_{\phi \in L^2(\Omega)^d, \|\phi\|_0=1} \left| b(\mathbf{u}^{j-1/2}, \mathbf{u}^{j-1/2}, \phi) - b(\underline{\mathbf{u}}_h^j, \underline{\mathbf{u}}_h^j, \phi) \right| \\ & \leq C \left(\|\mathbf{u}^j\|_{L^\infty} + \|\mathbf{u}^j\|_2 \right) \|\mathbf{u}^{j-1/2} - \underline{\mathbf{u}}^j\|_1 \\ & \leq C \|\mathbf{u}^j\|_2 \left(\int_{t_{j-1}}^{t_j} \|\nabla \partial_{tt} \mathbf{u}\|_0^2 dt \right)^{1/2} (\Delta t)^{3/2}. \end{aligned}$$

Thus, similarly to Section 3, for the Crank–Nicolson method we conclude the following result.

THEOREM A1 Let the solution of (2.2) be sufficiently smooth in space and time, such that all norms appearing in the formulation of this theorem are well defined, and let the time step be sufficiently small such that (3.30) holds. Then the following error bound holds for $2 \leq s \leq l$:

$$\begin{aligned} & \|\mathbf{u}^n - \mathbf{u}_h^n\|_0^2 + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^j - \underline{\mathbf{u}}_h^j)\|_0^2 \\ & + \Delta t \sum_{j=1}^n \|\sigma_h^*(\nabla(p^{j-1/2} - p_h^{j-1/2}))\|_{\tau_p}^2 + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \underline{\mathbf{u}}_h^j\|_0^2 \\ & \leq C e^{2T\hat{M}_u} \left(\|\mathbf{e}_h^0\|_0^2 + T\hat{K}_{u,p} h^{2s} + (\Delta t)^4 \int_{t_0}^{t_n} (\|\partial_{ttt} \mathbf{u}\|_0^2 + \|\mathbf{u}\|_{L^\infty(H^2)}^2 \|\partial_{tt} \nabla \mathbf{u}\|_0^2) dt \right), \quad (\text{A.5}) \end{aligned}$$

where \hat{M}_u is defined in (3.29) and $\hat{K}_{u,p}$ is the constant in Theorem 3.5.

Observe that the left-hand side of (A.5) differs from that of (3.37) in that the quantities in the sums are averaged in (A.5) and the pressure terms are evaluated at half times. Notice also that the right-hand sides of (3.37) and (A.5) differ only in the $o(\Delta t)$ terms.

For the pressure again we follow closely the analysis in Section 3.2. Let us define

$$\Lambda_h^n = \Delta t \sum_{j=1}^n \lambda_h^{j-1/2}, \quad \hat{\Lambda}_h^n = \Delta t \sum_{j=1}^n \hat{\lambda}_h^{j-1/2}.$$

Instead of (3.38) we now have

$$\begin{aligned} (\Lambda_h^n, \nabla \cdot \mathbf{v}_h) &= (\mathbf{e}_h^n - \mathbf{e}_h^0, \mathbf{v}_h) + \Delta t \nu \sum_{j=1}^n (\nabla(\mathbf{u}^{j-1/2} - \underline{\mathbf{u}}_h^j), \nabla \mathbf{v}_h) \\ &+ \Delta t \sum_{j=1}^n \left(b(\mathbf{u}^{j-1/2}, \mathbf{u}^{j-1/2}, \mathbf{v}_h) - b(\underline{\mathbf{u}}_h^j, \underline{\mathbf{u}}_h^j, \mathbf{v}_h) \right) \\ &+ \Delta t \mu \sum_{j=1}^n (\nabla \cdot (\mathbf{u}^{j-1/2} - \underline{\mathbf{u}}_h^j), \nabla \cdot \mathbf{v}_h) \\ &+ (\hat{\Lambda}_h^n, \nabla \cdot \mathbf{v}_h) + \Delta t \sum_{j=1}^n \left(\partial_t \mathbf{u}^{j-1/2} - \frac{\hat{\mathbf{u}}_h^j - \hat{\mathbf{u}}_h^{j-1}}{\Delta t}, \mathbf{v}_h \right). \quad (\text{A.6}) \end{aligned}$$

Observe that (3.39) also holds now with the new meaning of Λ_h^n and that in view of (A.6), instead of (3.40), we now have

$$\begin{aligned} \sup_{\mathbf{v}_h \in \mathbf{X}_h} \frac{(\Lambda_h^n, \nabla \cdot \mathbf{v}_h)}{\|\nabla \mathbf{v}_h\|_0} &\leq \|\mathbf{e}_h^n\|_{-1} + \|\mathbf{e}_h^0\|_{-1} + \Delta t \nu \sum_{j=1}^n \|\nabla(\mathbf{u}^{j-1/2} - \underline{\mathbf{u}}_h^j)\|_0 \\ &\quad + \Delta t \sum_{j=1}^n \|B(\mathbf{u}^{j-1/2}, \mathbf{u}^{j-1/2}) - B(\underline{\mathbf{u}}_h^j, \underline{\mathbf{u}}_h^j)\|_{-1} + \Delta t \mu \sum_{j=1}^n \|\nabla \cdot \underline{\mathbf{u}}_h^j\|_0 \\ &\quad + \Delta t \sum_{j=1}^n \|\hat{\lambda}_h^{j-1/2}\|_0 + \Delta t \sum_{j=1}^n \left\| \partial_t \mathbf{u}^{j-1/2} - \frac{\hat{\mathbf{u}}_h^j - \hat{\mathbf{u}}_h^{j-1}}{\Delta t} \right\|_{-1}. \end{aligned} \quad (\text{A.7})$$

The first and fifth terms on the right-hand side above can be estimated as in Section 3.2, applying now Theorem A1 instead of Theorem 3.5. This is also the case of the third and the fourth terms on the right-hand side of (A.7) if we write $\mathbf{u}^{j-1/2} - \underline{\mathbf{u}}_h^j = \mathbf{u}^{j-1/2} - \underline{\mathbf{u}}^j + \underline{\mathbf{u}}^j - \underline{\mathbf{u}}_h^j$ and apply (A.3) with \mathbf{u} replaced by $\nabla \mathbf{u}$ when necessary. Also, using (3.41) and (A.4), we estimate the sixth term on the right-hand side of (A.7), so that with the same arguments as in Section 3.2, we obtain

$$\|\Lambda_h^n\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_{tt} \mathbf{u}, p, T, \mu, \mu^{-1}) \left(\|\mathbf{e}_h^0\|_0 + h^s + (\Delta t)^2 \right) + \beta_0 \|\sigma_h^*(\nabla \Lambda_h^n)\|_{\tau_p}$$

and conclude with the following result.

THEOREM A2 Let the assumptions of Theorem A1 and the assumptions (3.44) be satisfied, then the following error estimate holds:

$$\left\| \Delta t \sum_{j=1}^n (p^{j-1/2} - p_h^{j-1/2}) \right\|_0 \leq \beta_0 C(\mathbf{u}, \partial_t \mathbf{u}, \partial_{tt} \mathbf{u}, p, T, \mu^{-1}) \left(\|\mathbf{u}_0 - \mathbf{u}_h^0\|_0 + h^s + (\Delta t)^2 \right).$$

Observe that the main difference between the analysis in the present section and that in Section 3 is that most errors \mathbf{e}_h^n and $\hat{\mathbf{e}}_h^n$ are replaced by their averages, $\underline{\mathbf{e}}_h^n$ and $\underline{\hat{\mathbf{e}}}_h^n$, all errors λ_h^n and $\hat{\lambda}_h^n$ by their values at mid time levels, $\lambda_h^{n-1/2}$ and $\hat{\lambda}_h^{n-1/2}$ and that, in the truncation errors, besides that arising from the temporal discretization, we have the presence of some extra terms involving quantities $\underline{\mathbf{u}}^n - \underline{\mathbf{u}}^{n-1/2}$, which are estimated as in (A.3). Notice, however, that the arguments are the same in both sections. This is also the case if we replace the backward Euler method by the Crank–Nicolson method in Sections 4, 5 and 6. Interested readers will find no difficulty in extending the analysis in these sections to the Crank–Nicolson method as it is done in the present section.