Optimal Error Estimates of the Penalty Finite Element Method for Micropolar Fluids Equations

E. Ortega-Torres¹, M. Rojas-Medar²

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Abstract

An optimal error estimate of the numerical velocity, pressure and angular velocity, is proved for the fully discrete penalty finite element method of the micropolar equations, when the parameters ϵ , Δt and h are sufficiently small. In order to obtain above we present the time discretization of the penalty micropolar equation which is based on the backward Euler scheme; the spatial discretization of the time discretized penalty Micropolar equation is based on a finite elements space pair (H_h, L_h) which satisfies some approximate assumption.

1 Introduction

The equations that describes the motion of a viscous incompressible micropolar fluids in a bounded domain $\Omega \subset \mathbb{R}^3$, with boundary $\partial\Omega$ smooth a time interval [0,T], $0 < T < +\infty$ are given by (see [4])

$$(P) = \begin{cases} \mathbf{u}_t - \nu_1 \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p = 2\mu_r \text{ rot } \mathbf{w} + \mathbf{f}, \\ \text{div } \mathbf{u} = 0, \\ \mathbf{w}_t + L \mathbf{w} + (\mathbf{u} \cdot \nabla) \mathbf{w} + 4\mu_r \mathbf{w} = 2\mu_r \text{ rot } \mathbf{u} + \mathbf{g}, \\ \mathbf{u}(x, t) = 0, \quad \mathbf{w}(x, t) = 0 \quad \text{on } \partial\Omega \times (0, T), \\ \mathbf{u}(x, 0) = \mathbf{a}(x), \quad \mathbf{w}(x, 0) = \mathbf{b}(x) \quad \text{in } \Omega, \end{cases}$$

where $L \mathbf{w} = -\nu_2 \Delta \mathbf{w} - \nu_3 \nabla \text{ div } \mathbf{w}$, with $\nu_1 = \mu + \mu_r$, $\nu_2 = c_a + c_d$, $\nu_3 = c_0 + c_d - c_a$.

The functions \mathbf{u}, \mathbf{w} and p denote the velocity vector, the angular velocity vector of rotation of particles, and the pressure of the fluid, respectively. The functions \mathbf{f} and

¹ Dpto. de Matemáticas, Universidad de Antofagasta, Casilla 170, Antofagasta-Chile. E-mail: eortega@uantof.cl.

² Dpto. de Ciencias Básicas, Universidad del Bio-Bio, Campus Fernando May, Casilla 447, Chillan-Chile. E-mail: marko@ueubiobio.cl.

g denote external sources of linear and angular momentum, respectively. The positive constants μ , μ _r, c₀, c_a and c_d are viscosities and c₀ + c_d > c_a. Also, **a**, **b** are given functions in Ω .

The penalty method applied to (P) is to approximate $(\mathbf{u}, p, \mathbf{w})$ by $(\mathbf{u}_{\epsilon}, p_{\epsilon}, \mathbf{w}_{\epsilon})$ satisfying the following penalty micropolar equations:

$$(P)_{\epsilon} = \begin{cases} \partial_{t} \mathbf{u}_{\epsilon} - \nu_{1} \Delta \mathbf{u}_{\epsilon} + B(\mathbf{u}_{\epsilon}, \mathbf{u}_{\epsilon}) + \nabla p_{\epsilon} = 2\mu_{r} \operatorname{rot} \mathbf{w}_{\epsilon} + \mathbf{f}, \\ \operatorname{div} \mathbf{u}_{\epsilon} + \frac{\epsilon}{\nu_{1}} p_{\epsilon} = 0, \\ \partial_{t} \mathbf{w}_{\epsilon} + L \mathbf{w}_{\epsilon} + B(\mathbf{u}_{\epsilon}, \mathbf{w}_{\epsilon}) + 4\mu_{r} \mathbf{w}_{\epsilon} = 2\mu_{r} \operatorname{rot} \mathbf{u}_{\epsilon} + \mathbf{g}, \\ \mathbf{u}_{\epsilon}(x, t) = 0, \quad \mathbf{w}_{\epsilon}(x, t) = 0 \quad \text{on} \quad S_{T}, \\ \mathbf{u}_{\epsilon}(x, 0) = \mathbf{a}(x), \quad \mathbf{w}_{\epsilon}(x, 0) = \mathbf{b}(x) \quad \text{in} \quad \Omega, \end{cases}$$

where $B(\mathbf{u}, \mathbf{w}) = (\mathbf{u} \cdot \nabla)\mathbf{w} + \frac{1}{2}(\text{ div } \mathbf{u})\mathbf{w}$ is the modified bilinear term introduced by Temam [7] and it is well known that $\lim_{\epsilon \to 0} (\mathbf{u}_{\epsilon}, p_{\epsilon}, \mathbf{w}_{\epsilon}) = (\mathbf{u}, p, \mathbf{w})$ with error bound

$$\|\mathbf{u} - \mathbf{u}_{\epsilon}\|_{L^{2}(0,T;H^{1})} + \|\mathbf{w} - \mathbf{w}_{\epsilon}\|_{L^{2}(0,T;H^{1})} + \|p - p_{\epsilon}\|_{L^{2}(0,T;L^{2})} \le C \epsilon^{1/2},$$

where C > 0 is a general positive constant depending on the data $\nu_1, \nu_2, \nu_3, \mathbf{a}, \mathbf{b}, \mathbf{f}, \mathbf{g}, T$.

2 Preliminaries

By simplicity we denote $\mathbf{L}^k = \mathbf{L}^k(\Omega)$, $\mathbf{H}^m = \mathbf{H}^m(\Omega)$ and $L^k(\mathbf{H}^m) = L^k(0, T; \mathbf{H}^m(\Omega))$. For the mathematical setting of (P), to consider the following function spaces

$$L_0^2 = \{ q \in L^2(\Omega) ; \int_{\Omega} q \, dx = 0 \}, \qquad V = \{ \mathbf{v} \in \mathbf{H}_0^1(\Omega) ; \operatorname{div} \mathbf{v} = 0 \}$$

We define $A\mathbf{u} = -\Delta \mathbf{u}$ and $A_{\epsilon}\mathbf{u} = -\Delta \mathbf{u} - \frac{1}{\epsilon}\nabla$ div \mathbf{u} , which are positive self-adjoint operators associated with the micropolar and penalty micropolar fluid equations, and they are defined from $D(A) = \mathbf{H}^2 \cap \mathbf{H}_0^1$ onto \mathbf{L}^2 . Also, for all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbf{H}_0^1$ are well defined

$$(A_{\epsilon}^{1/2}\mathbf{u}, A_{\epsilon}^{1/2}\mathbf{v}) = (\nabla \mathbf{u}, \nabla \mathbf{v}) + \frac{1}{\epsilon}(\operatorname{div}\mathbf{u}, \operatorname{div}\mathbf{v}),$$

$$(L^{1/2}\mathbf{w}, L^{1/2}\mathbf{v}) = \nu_2(\nabla \mathbf{w}, \nabla \mathbf{v}) + \nu_3(\operatorname{div}\mathbf{w}, \operatorname{div}\mathbf{v}).$$

Moreover, by Shen [6] there exists a constant $M_0 > 0$ such that if $\epsilon M_0 \leq 1$, then

$$||A\mathbf{v}|| \le M_0 ||A_{\epsilon}\mathbf{v}||, \qquad ||\nabla \mathbf{v}|| \le M_0 ||A_{\epsilon}^{1/2}\mathbf{v}||, \qquad ||\nabla \mathbf{w}|| \le \nu_2^{-1} ||L_{\epsilon}^{1/2}\mathbf{w}||.$$
 (1)

We define the following trilinear forms on $\mathbf{H}_0^1 \times \mathbf{H}_0^1 \times \mathbf{H}_0^1$

$$b(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \langle B(\mathbf{u}, \mathbf{v}), \mathbf{w} \rangle_{H_0^1 \times H_0^1} = \frac{1}{2}((\mathbf{u} \cdot \nabla)\mathbf{v}, \mathbf{w}) - \frac{1}{2}((\mathbf{u} \cdot \nabla)\mathbf{w}, \mathbf{v}),$$

 $\forall \mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbf{H}_0^1$, and satisfies the property $b(\mathbf{u}, \mathbf{v}, \mathbf{w}) = -b(\mathbf{u}, \mathbf{w}, \mathbf{v})$.

We make the following assumption on the prescribed data $\mathbf{a}, \mathbf{b}, \mathbf{f}$ and \mathbf{g} .

(A1) The initial velocity $\mathbf{a} \in D(A) \cap \mathbf{V}$, the initial angular velocity $\mathbf{b} \in \mathbf{H}^2 \cap \mathbf{H}_0^1$, and the external forces $\mathbf{f}, \mathbf{g} \in W^{1,\infty}(\mathbf{L}^2)$.

With the above notation, the variational formulation of the micropolar equations (P) is given by: Find $\mathbf{u}, \mathbf{w} \in L^{\infty}(\mathbf{L}^2) \cap L^2(\mathbf{H}_0^1)$ and $p \in L^2(L_0^2)$ such that

$$(PV) = \begin{cases} (\mathbf{u}_t, \mathbf{v}) + \nu_1 (\nabla \mathbf{u}, \nabla \mathbf{v}) - (\operatorname{div} \mathbf{v}, p) + (\operatorname{div} \mathbf{u}, q) + b(\mathbf{u}, \mathbf{u}, \mathbf{v}) \\ = 2 \mu_r (\operatorname{rot} \mathbf{w}, \mathbf{v}) + (\mathbf{f}, \mathbf{v}), & \forall \mathbf{v} \in \mathbf{H}_0^1, q \in L_0^2 \\ (\mathbf{w}_t, \mathbf{z}) + (L^{1/2} \mathbf{w}, L^{1/2} \mathbf{z}) + 4\mu_r(\mathbf{w}, \mathbf{z}) + b(\mathbf{u}, \mathbf{w}, \mathbf{z}) \\ = 2 \mu_r (\operatorname{rot} \mathbf{u}, \mathbf{z}) + (\mathbf{g}, \mathbf{z}), & \forall \mathbf{z} \in \mathbf{H}_0^1, \\ \mathbf{u}(0) = \mathbf{a}, & \mathbf{w}(0) = \mathbf{b} & \text{in} \quad \Omega, \end{cases}$$

and the penalty micropolar variational formulation of $(P)_{\epsilon}$ is defined as follows: Find $\mathbf{u}_{\epsilon}, \mathbf{w}_{\epsilon} \in L^{\infty}(\mathbf{L}^{2}) \cap L^{2}(\mathbf{H}_{0}^{1})$ and $p_{\epsilon} \in L^{2}(L_{0}^{2})$ such that

$$(PV)_{\epsilon} = \begin{cases} (\partial_{t}\mathbf{u}_{\epsilon}, \mathbf{v}) + \nu_{1} (\nabla \mathbf{u}_{\epsilon}, \nabla \mathbf{v}) - (\operatorname{div}\mathbf{v}, p_{\epsilon}) + (\operatorname{div}\mathbf{u}_{\epsilon}, q) + \frac{\epsilon}{\nu_{1}}(p_{\epsilon}, q) \\ +b(\mathbf{u}_{\epsilon}, \mathbf{u}_{\epsilon}, \mathbf{v}) = 2 \mu_{r} (\operatorname{rot}\mathbf{w}_{\epsilon}, \mathbf{v}) + (\mathbf{f}, \mathbf{v}), & \forall \mathbf{v} \in \mathbf{H}_{0}^{1}, \ q \in L_{0}^{2} \\ (\partial_{t}\mathbf{w}_{\epsilon}, \mathbf{z}) + (L^{1/2}\mathbf{w}_{\epsilon}, L^{1/2}\mathbf{z}) + 4\mu_{r}(\mathbf{w}_{\epsilon}, \mathbf{z}) + b(\mathbf{u}_{\epsilon}, \mathbf{w}_{\epsilon}, \mathbf{z}) \\ = 2 \mu_{r} (\operatorname{rot}\mathbf{u}_{\epsilon}, \mathbf{z}) + (\mathbf{g}, \mathbf{z}), & \forall \mathbf{z} \in \mathbf{H}_{0}^{1}, \\ \mathbf{u}_{\epsilon}(0) = \mathbf{a}, & \mathbf{w}_{\epsilon}(0) = \mathbf{b} & \text{in} \quad \Omega. \end{cases}$$

Rather than assuming that the data are small, we make the existence of the solution on some interval [0,T) an assumption

- (A2) The solution $(\mathbf{u}, p, \mathbf{w})$ of problem (PV) exists on [0, T), and $\mathbf{u}, \mathbf{w} \in L^{\infty}(\mathbf{H}^1)$.
- (A3) The solution $(\mathbf{u}_{\epsilon}, p_{\epsilon}, \mathbf{w}_{\epsilon})$ of problem $(PV)_{\epsilon}$ exists on [0, T), and $\mathbf{u}_{\epsilon}, \mathbf{w}_{\epsilon} \in L^{\infty}(\mathbf{H}^{1})$.

3 Time discretization and regularity

For the problem $(PV)_{\epsilon}$ we consider the time discretization by the backward Euler scheme

$$(PV)_{\epsilon}^{n} = \begin{cases} (d_{t} \mathbf{u}_{\epsilon}^{n}, \mathbf{v}) + \nu_{1} (\nabla \mathbf{u}_{\epsilon}^{n}, \nabla \mathbf{v}) - (\operatorname{div} \mathbf{v}, p_{\epsilon}^{n}) + (\operatorname{div} \mathbf{u}_{\epsilon}^{n}, q) + \frac{\epsilon}{\nu_{1}} (p_{\epsilon}^{n}, q) \\ + b(\mathbf{u}_{\epsilon}^{n}, \mathbf{u}_{\epsilon}^{n}, \mathbf{v}) = 2 \mu_{r} (\operatorname{rot} \mathbf{w}_{\epsilon}^{n}, \mathbf{v}) + (\mathbf{f}(t_{n}), \mathbf{v}), \ \forall \ \mathbf{v} \in \mathbf{H}_{0}^{1}, \ q \in L_{0}^{2}, \\ (d_{t} \mathbf{w}_{\epsilon}^{n}, \mathbf{z}) + (L^{1/2} \mathbf{w}_{\epsilon}^{n}, L^{1/2} \mathbf{z}) + 4\mu_{r} (\mathbf{w}_{\epsilon}^{n}, \mathbf{z}) + b(\mathbf{u}_{\epsilon}^{n}, \mathbf{w}_{\epsilon}^{n}, \mathbf{z}) \\ = 2 \mu_{r} (\operatorname{rot} \mathbf{u}_{\epsilon}^{n}, \mathbf{z}) + (\mathbf{g}(t_{n}), \mathbf{z}), \quad \forall \ \mathbf{z} \in \mathbf{H}_{0}^{1}, \\ \mathbf{u}_{\epsilon}^{0} = \mathbf{a}, \quad p_{\epsilon}^{0} = 0, \quad \mathbf{w}_{\epsilon}^{0} = \mathbf{b} \quad \text{in} \quad \Omega, \end{cases}$$

for all $1 \leq n \leq N$, where $t_n = n\Delta t$ and $0 < \Delta t < 1$ is the time step size, $t_N = T$, $(\mathbf{u}_{\epsilon}^n, p_{\epsilon}^n, \mathbf{w}_{\epsilon}^n)$ is an approximation of $(\mathbf{u}_{\epsilon}, p_{\epsilon}, \mathbf{w}_{\epsilon})$ at time t_n , and $d_t \mathbf{u}_{\epsilon}^n = \frac{1}{\Delta t} (\mathbf{u}_{\epsilon}^n - \mathbf{u}_{\epsilon}^{n-1})$ for $1 \leq n \leq N$, with $d_t \mathbf{u}_{\epsilon}^0$, $d_t \mathbf{w}_{\epsilon}^0 \in \mathbf{L}^2$.

We can refer to Shen [5] for the proof of the following result.

Theorem 3.1 Suppose that (A1), (A2), (A3) and $\epsilon M_0 \leq 1$ are valid. The following error estimate holds

$$\tau^{2}(t_{m})\|\nabla \mathbf{u}(t_{m}) - \nabla \mathbf{u}_{\epsilon}^{m}\|^{2} + \tau^{2}(t_{m})\|\nabla \mathbf{w}(t_{m}) - \nabla \mathbf{w}_{\epsilon}^{m}\|^{2} + \Delta t \sum_{n=1}^{m} \tau^{2}(t_{n})\|p(t_{n}) - p_{\epsilon}^{n}\|^{2} \le C(\epsilon^{2} + \Delta t^{2})$$
(2)

for all $1 \le m \le N$. Where M_0 is given in (1), $\tau(t) = \min\{t, 1\}$, and C > 0, is a general positive constant depending on the data $\nu_1, \nu_2, \nu_3, \mathbf{f}, \mathbf{g}, \Omega, T$.

In order to obtain the error bound of the finite element solution related to the problem $(PV)_{\epsilon}^{n}$, we are going to provide with some regularity results for the solutions of $(PV)_{\epsilon}^{n}$.

Theorem 3.2 Suppose that (A1), (A3) and $\epsilon M_0 \leq 1$ are valid. There is a constant M > 0 such that if $\Delta t M \leq 1$, then

$$||A_{\epsilon}^{1/2}\mathbf{u}_{\epsilon}^{m}||^{2} + ||L^{1/2}\mathbf{w}_{\epsilon}^{m}||^{2} + \Delta t \sum_{n=1}^{m} (||A_{\epsilon}\mathbf{u}_{\epsilon}^{n}||^{2} + ||L\mathbf{w}_{\epsilon}^{n}||^{2} + ||p_{\epsilon}^{n}||_{H^{1}}^{2}) \le C,$$
(3)

$$||A_{\epsilon}\mathbf{u}_{\epsilon}^{n}||^{2} + ||L\mathbf{w}_{\epsilon}^{n}||^{2} + ||p_{\epsilon}^{n}||_{H^{1}}^{2} + \Delta t \sum_{n=1}^{m} (||A_{\epsilon}^{1/2} d_{t} \mathbf{u}_{\epsilon}^{n}||^{2} + ||L^{1/2} d_{t} \mathbf{w}_{\epsilon}^{n}||^{2}) \le C, \quad (4)$$

$$\Delta t \sum_{n=1}^{m} \tau(t_n) (\|A_{\epsilon} d_t \mathbf{u}_{\epsilon}^n\|^2 + \|L d_t \mathbf{w}_{\epsilon}^n\|^2) \le C, \tag{5}$$

for all $1 \le m \le N$.

The proof of the Theorem 3.2 can be done without no difficulty.

4 Finite element penalty method

To avoid technical difficulties, the bounded domain Ω is assumed to be a polyhedron. Let $\pi_h = \{K\}$ be a discretization of mesh size h, 0 < h < 1 of the polyhedral domain $\overline{\Omega}$ into closed subsets K, and the family π_h satisfies the usual regularity assumptions.

For each h, let \mathbf{H}_h and L_h be the finite dimensional spaces to be used for approximating the "velocity space" \mathbf{H}_0^1 and the "pressure space" L_0^2 , respectively. The spaces \mathbf{H}_h and L_h satisfy several approximations properties and one compatibility condition (see Girault and Raviart [2], Ciarlet [1], Heywood and Rannacher [3]), thus the continuous and discrete spaces are relate by the following hypotheses:

(S1) There exists a continuous mapping $r_h: \mathbf{H}^2 \cap \mathbf{H}^1_0 \longrightarrow \mathbf{H}_h$ such that

(i)
$$(q_h, \operatorname{div}(\mathbf{v} - r_h \mathbf{v})) = 0, \quad \forall q_h \in L_h, \ \forall \mathbf{v} \in \mathbf{H}^2 \cap \mathbf{H}_0^1,$$

(ii) $\|\mathbf{v} - r_h \mathbf{v}\| + h \|\mathbf{v} - r_h \mathbf{v}\|_{H^1} \le C h^2 \|\mathbf{v}\|_{H^2}, \quad \forall \mathbf{v} \in \mathbf{H}^2 \cap \mathbf{H}_0^1.$

(S2) The orthogonal projection operator $j_h: L_0^2(\Omega) \longrightarrow L_h$ satisfies

$$||q - j_h q|| \le C h ||q||_{H^1}, \quad \forall q \in \mathbf{H}^1 \cap L_0^2.$$

(S3) (Inf-sup condition) There exists a constant $\beta > 0$, independent of h, such that

$$\sup_{\mathbf{v}_h \in \mathbf{H}_h} \frac{(q_h, \operatorname{div} \mathbf{v}_h)}{\|\nabla \mathbf{v}_h\|} \ge \beta \|q_h\|, \quad \forall q_h \in L_h.$$

Also, it is true the inverse inequality $\|\nabla \mathbf{v}_h\| \le C h^{-1} \|\mathbf{v}_h\|$, $\forall \mathbf{v}_h \in \mathbf{H}_h$.

Now, we define $(\mathbf{u}_{\epsilon h}^n, p_{\epsilon h}^n, \mathbf{w}_{\epsilon h}^n)$ as the finite element approximations of $(\mathbf{u}_{\epsilon}^n, p_{\epsilon}^n, \mathbf{w}_{\epsilon}^n)$,

which satisfied the following penalty finite element system

$$(PV)_{\epsilon h}^{n} = \begin{cases} (d_{t} \mathbf{u}_{\epsilon h}^{n}, \mathbf{v}_{h}) + \nu_{1} (\nabla \mathbf{u}_{\epsilon h}^{n}, \nabla \mathbf{v}_{h}) - (\operatorname{div} \mathbf{v}_{h}, p_{\epsilon h}^{n}) \\ + (\operatorname{div} \mathbf{u}_{\epsilon h}^{n}, q_{h}) + \frac{\epsilon}{\nu_{1}} (p_{\epsilon h}^{n}, q_{h}) + b(\mathbf{u}_{\epsilon h}^{n}, \mathbf{u}_{\epsilon h}^{n}, \mathbf{v}_{h}) \\ = 2 \mu_{r} (\operatorname{rot} \mathbf{w}_{\epsilon h}^{n}, \mathbf{v}_{h}) + (\mathbf{f}(t_{n}), \mathbf{v}_{h}), \quad \forall \mathbf{v}_{h} \in \mathbf{H}_{h}, \ q_{h} \in L_{h}, \\ (d_{t} \mathbf{w}_{\epsilon h}^{n}, \mathbf{z}_{h}) + (L^{1/2} \mathbf{w}_{\epsilon h}^{n}, L^{1/2} \mathbf{z}_{h}) + 4\mu_{r}(\mathbf{w}_{\epsilon h}^{n}, \mathbf{z}_{h}) + b(\mathbf{u}_{\epsilon h}^{n}, \mathbf{w}_{\epsilon h}^{n}, \mathbf{z}_{h}) \\ = 2 \mu_{r} (\operatorname{rot} \mathbf{u}_{\epsilon h}^{n}, \mathbf{z}_{h}) + (\mathbf{g}(t_{n}), \mathbf{z}_{h}) \quad \forall \mathbf{z}_{h} \in \mathbf{H}_{h}, \\ \mathbf{u}_{\epsilon h}^{0} = \mathbf{a}, \quad p_{\epsilon h}^{0} = 0, \quad \mathbf{w}_{\epsilon h}^{0} = \mathbf{b} \quad \text{in} \quad \Omega, \end{cases}$$

We write the following theorem, in which we obtain similar results that in [8].

Theorem 4.1 Assume that (S1)-(S3) and that the hypotheses of the Theorem 3.2 are valid. Then it holds that

$$\|\mathbf{u}_{\epsilon h}^{m}\|^{2} + \|\mathbf{w}_{\epsilon h}^{m}\|^{2} + \Delta t \sum_{n=1}^{m} (\|\nabla \mathbf{u}_{\epsilon h}^{n}\|^{2} + \|\nabla \mathbf{w}_{\epsilon h}^{n}\|^{2}) \le C,$$
(6)

$$\|\nabla \mathbf{u}_{\epsilon h}^{m}\|^{2} + \|L^{1/2} \mathbf{w}_{\epsilon h}^{m}\|^{2} + \Delta t \sum_{n=1}^{m} (\|d_{t} \mathbf{u}_{\epsilon h}^{n}\|^{2} + \|d_{t} \mathbf{w}_{\epsilon h}^{n}\|^{2})$$

$$\leq C + C h^{-3} \Delta t \sum_{n=1}^{m} [\|\mathbf{u}_{\epsilon h}^{n}\|^{2} (\|\nabla \tilde{\mathbf{e}}^{n}\|^{2} + \|\nabla \tilde{\theta}^{n}\|^{2}) + \|\nabla \mathbf{u}_{\epsilon h}^{n}\|^{2} (\|\tilde{\mathbf{e}}^{n}\|^{2} + \|\tilde{\theta}^{n}\|^{2})] \quad (7)$$

for all $1 \le m \le N$ and $\tilde{\mathbf{e}}^n = \mathbf{u}^n_{\epsilon} - \mathbf{u}^n_{\epsilon h}$, $\tilde{\theta}^n = \mathbf{w}^n_{\epsilon} - \mathbf{w}^n_{\epsilon h}$.

5 Optimal error analysis

We establish the optimal error for $\mathbf{u}(t_n) - \mathbf{u}_{\epsilon h}^n$, $\mathbf{w}(t_n) - \mathbf{w}_{\epsilon h}^n$ and $p(t_n) - p_{\epsilon h}^n$. With this purpose, and since $\mathbf{u}(t_n) - \mathbf{u}_{\epsilon h}^n = (\mathbf{u}(t_n) - \mathbf{u}_{\epsilon}^n) + (\mathbf{u}_{\epsilon}^n - \mathbf{u}_{\epsilon h}^n)$, firstly we are going to do estimates for the error $\tilde{\mathbf{e}}^n$, $\tilde{\xi}^n = p_{\epsilon}^n - p_{\epsilon h}^n$ and $\tilde{\theta}^n$.

Lemma 5.1 Under the hypothesis of Theorem 4.1, it is holds the error estimate

$$\|\tilde{\mathbf{e}}^m\|^2 + \|\tilde{\theta}^m\|^2 + \Delta t \sum_{m=1}^m (\|\nabla \tilde{\mathbf{e}}^m\|^2 + \|L^{1/2}\tilde{\theta}^m\|^2) \le C h^2, \tag{8}$$

for all $1 \le m \le N$.

Proof. Denoting $\mathbf{e}_h^n = (I - r_h) \mathbf{u}_{\epsilon}^n$, $\theta_h^n = (I - r_h) \mathbf{w}_{\epsilon}^n$, $\xi_h^n = (I - \rho_h) p_{\epsilon}^n$, $\mathbf{e}^n = r_h \mathbf{u}_{\epsilon}^n - \mathbf{u}_{\epsilon}^n$, $\xi^n = \rho_h p_{\epsilon}^n - p_{\epsilon h}^n$ and $\theta^n = r_h \mathbf{w}_{\epsilon}^n - \mathbf{w}_{\epsilon h}^n$, we have $\tilde{\mathbf{e}}^n = \mathbf{e}_h^n + \mathbf{e}^n$, $\tilde{\theta}^n = \theta_h^n + \theta^n$, $\tilde{\xi}^n = \xi_h^n + \xi^n$. From (S1)-ii and considering (1) and (3), we obtain

$$\|\mathbf{e}_{h}^{m}\|^{2} + \|\theta_{h}^{m}\|^{2} + C \Delta t \sum_{n=1}^{m} (\|\nabla \mathbf{e}_{h}^{n}\|^{2} + \|L^{1/2} \theta_{h}^{n}\|^{2}) \le C h^{2}.$$

$$(9)$$

Then, taking into account (9), to prove (8) it is enough to show

$$\|\mathbf{e}^{m}\|^{2} + \|\theta^{m}\|^{2} + \Delta t \sum_{n=1}^{m} (\|\nabla \mathbf{e}^{n}\|^{2} + \|L^{1/2}\theta^{n}\|^{2}) \le C h^{2}.$$
 (10)

Subtracting (PV)ⁿ_{ϵh} from (PV)ⁿ_{ϵ} with $\mathbf{v} = \mathbf{v}_h = 2 e^n \Delta t$, $q = q_h = 2 \xi^n \Delta t$ and $\mathbf{z} = \mathbf{z}_h = 2 \theta^n \Delta t$, using (S1), (1), (4), definition of $d_t \mathbf{u}^n$ and the Hölder and Young's inequalities, we obtain

$$\|\mathbf{e}^{n}\|^{2} - \|\mathbf{e}^{n-1}\|^{2} + \|\theta^{n}\|^{2} - \|\theta^{n-1}\|^{2} + \Delta t \left(\mu \|\nabla \mathbf{e}^{n}\|^{2} + \|L^{1/2}\theta^{n}\|^{2}\right)$$

$$\leq \Delta t C h^{2} \left(\|\nabla d_{t}\mathbf{u}_{\epsilon}^{n}\|^{2} + \|L^{1/2}d_{t}\mathbf{w}_{\epsilon}^{n}\|^{2}\right) + \Delta t C h^{2} \left(\|A\mathbf{u}_{\epsilon}^{n}\|^{2} + \|p_{\epsilon}^{n}\|_{H^{1}}^{2} + \|L\mathbf{w}_{\epsilon}^{n}\|^{2}\right)$$

$$+ \Delta t C h^{2} \left(\|\nabla \mathbf{u}_{\epsilon h}^{n}\|^{2} + \|\nabla \mathbf{u}_{\epsilon}^{n}\|^{2} + \|L^{1/2}\mathbf{w}_{\epsilon}^{n}\|^{2}\right) + \Delta t C d_{n} \left(\|\mathbf{e}^{n}\|^{2} + \|\theta^{n}\|^{2}\right), \tag{11}$$

where $d_n = C(\nu_1, \nu_2)(\|\nabla \mathbf{u}_{\epsilon}^n\|^4 + \|\nabla \mathbf{w}_{\epsilon}^n\|^4)$ and Δt is chosen such that $2\Delta t \sum_{n=1}^m d_n \leq C$.

Then, summing (11) from 1 to m, by using Theorem 3.2 and Theorem 4.1, and the discrete Gronwall's Lemma, is followed (10).

Remark 1. From Theorem 3.2, Theorem 4.1 and Lemma 5.1, we can conclude

$$\|\nabla \mathbf{u}_{\epsilon h}^{m}\|^{2} + \|\nabla \tilde{\mathbf{e}}^{m}\|^{2} \le C h^{-1}, \qquad \|\tilde{\mathbf{e}}^{m}\|_{L^{3}}^{2} \le C \|\tilde{\mathbf{e}}^{m}\| \|\nabla \tilde{\mathbf{e}}^{m}\| \le C h^{1/2}. \tag{12}$$

Lemma 5.2 Under the hypotheses of Theorem 4.1 is true

$$\|\nabla(\boldsymbol{u}_{\epsilon}^{m} - \boldsymbol{u}_{\epsilon h}^{m})\|^{2} + \|L^{1/2}(\boldsymbol{w}_{\epsilon}^{m} - \boldsymbol{w}_{\epsilon h}^{m})\|^{2} + \Delta t \sum_{n=1}^{m} \|p_{\epsilon}^{n} - p_{\epsilon h}^{n}\|^{2} \le C h^{1/2}, \quad (13)$$

for all $1 \le m \le N$.

Proof. We will consider to the notations done in the proof of the Lemma 5.1. Subtracting $(PV)_{\epsilon h}^n$ from $(PV)_{\epsilon}^n$ with $\mathbf{v} = \mathbf{v}_h$, $\mathbf{z} = \mathbf{z}_h$ and $q = q_h$, we obtain

$$(d_{t}\tilde{\mathbf{e}}^{n}, \mathbf{v}_{h}) + \nu_{1} \left(\nabla \tilde{\mathbf{e}}^{n}, \nabla \mathbf{v}_{h}\right) - \left(\operatorname{div} \mathbf{v}_{h}, \tilde{\xi}^{n}\right) + \left(\operatorname{div} d_{t}\tilde{\mathbf{e}}^{n}, q_{h}\right) + \frac{\epsilon}{\nu_{1}} \left(d_{t}\tilde{\xi}^{n}, q_{h}\right) + b(\tilde{\mathbf{e}}^{n}, \mathbf{v}_{h}) + b(\mathbf{u}_{\epsilon}^{n}, \tilde{\mathbf{e}}^{n}, \mathbf{v}_{h}) - b(\tilde{\mathbf{e}}^{n}, \tilde{\mathbf{e}}^{n}, \mathbf{v}_{h}) = 2 \,\mu_{r}(\operatorname{rot} \tilde{\theta}^{n}, \mathbf{v}_{h}),$$

$$(14)$$

$$(d_t \tilde{\theta}^n, \mathbf{z}_h) + (L^{1/2} \tilde{\theta}^n, L^{1/2} \mathbf{z}_h) + 4\mu_r(\tilde{\theta}^n, \mathbf{z}_h) + b(\tilde{\mathbf{e}}^n, \mathbf{w}_{\epsilon}^n, \mathbf{z}_h) + b(\mathbf{u}_{\epsilon}^n, \tilde{\theta}^n, \mathbf{z}_h) - b(\tilde{\mathbf{e}}^n, \tilde{\theta}^n, \mathbf{z}_h) = 2\mu_r (\operatorname{rot} \tilde{\mathbf{e}}^n, \mathbf{z}_h).$$
(15)

Now, we observe that $||d_t \tilde{\phi}^n||^2 = ||d_t \phi_h^n||^2 + ||d_t \phi^n||^2 + 2(d_t \phi_h^n, d_t \phi^n)$, and then

$$2 \Delta t \|d_t \tilde{\phi}^n\|^2 \ge \Delta t \|d_t \tilde{\phi}^n\|^2 + \Delta t \|d_t \phi^n\|^2 + 2\Delta t (d_t \phi_h^n, d_t \phi^n).$$
 (16)

Considering inequality (16) and setting $\mathbf{v}_h = 2\Delta t \, d_t \tilde{\mathbf{e}}^n$, $q_h = 2\Delta t \, \tilde{\xi}^n$, $\mathbf{z}_h = 2\Delta t \, d_t \tilde{\theta}^n$ in (14)-(15), we have

$$\Delta t \left(\|d_{t}\tilde{\mathbf{e}}^{n}\|^{2} + \|d_{t}\mathbf{e}^{n}\|^{2} \right) + \Delta t \left(\|d_{t}\tilde{\theta}^{n}\|^{2} + \|d_{t}\theta^{n}\|^{2} \right) + \nu_{1} \left(\|\nabla\tilde{\mathbf{e}}^{n}\|^{2} - \|\nabla\tilde{\mathbf{e}}^{n-1}\|^{2} \right)
+ \|L^{1/2}\tilde{\theta}^{n}\|^{2} - \|L^{1/2}\tilde{\theta}^{n-1}\|^{2} + \frac{\epsilon}{\nu_{1}} \left(\|\tilde{\xi}^{n}\|^{2} - \|\tilde{\xi}^{n-1}\|^{2} \right) + 4\mu_{r} \left(\|\tilde{\theta}^{n}\|^{2} - \|\tilde{\theta}^{n-1}\|^{2} \right)
\leq -2\Delta t \left(d_{t}\mathbf{e}_{h}^{n}, d_{t}\mathbf{e}^{n} \right) - 2\Delta t \left(d_{t}\theta_{h}^{n}, d_{t}\theta^{n} \right) - 2\Delta t b(\tilde{\mathbf{e}}^{n}, \mathbf{u}_{\epsilon}^{n}, d_{t}\tilde{\mathbf{e}}^{n}) - 2\Delta t b(\mathbf{u}_{\epsilon}^{n}, \tilde{\mathbf{e}}^{n}, d_{t}\tilde{\mathbf{e}}^{n})
+ 2\Delta t b(\tilde{\mathbf{e}}^{n}, \tilde{\mathbf{e}}^{n}, d_{t}\tilde{\mathbf{e}}^{n}) - 2\Delta t b(\tilde{\mathbf{e}}^{n}, \mathbf{w}_{\epsilon}^{n}, d_{t}\tilde{\theta}^{n}) - 2\Delta t b(\mathbf{u}_{\epsilon}^{n}, \tilde{\theta}^{n}, d_{t}\tilde{\theta}^{n})
+ 2\Delta t b(\tilde{\mathbf{e}}^{n}, \tilde{\theta}^{n}, d_{t}\tilde{\theta}^{n}) + 4\Delta t \mu_{r} (\cot\tilde{\theta}^{n}, d_{t}\tilde{\mathbf{e}}^{n}) + 4\Delta t \mu_{r} (\cot\tilde{\mathbf{e}}^{n}, d_{t}\tilde{\theta}^{n}). \tag{17}$$

Now, by using the Hölder and Young's inequalities, Theorem 3.2 and (12), we obtain the following inequalities

$$2\left(d_{t}\mathbf{e}_{h}^{n}, d_{t}\mathbf{e}^{n}\right) + 2\left(d_{t}\theta_{h}^{n}, d_{t}\theta^{n}\right) \leq C \|d_{t}\mathbf{e}_{h}^{n}\|^{2} + \frac{1}{2} \|d_{t}\mathbf{e}^{n}\|^{2} + \frac{1}{2} \|d_{t}\theta^{n}\|^{2}, \tag{18}$$

$$2b(\tilde{\mathbf{e}}^n, \mathbf{u}_{\epsilon}^n, d_t \tilde{\mathbf{e}}^n) + 2b(\mathbf{u}_{\epsilon}^n, \tilde{\mathbf{e}}^n, d_t \tilde{\mathbf{e}}^n) + 4\mu_r(\operatorname{rot} \tilde{\theta}^n, d_t \tilde{\mathbf{e}}^n)$$

$$\leq C(\|\nabla \tilde{\mathbf{e}}^n\|^2 + \|\nabla \tilde{\theta}^n\|^2) + \frac{1}{2}\|d_t \tilde{\mathbf{e}}^n\|^2,$$

$$2 b(\tilde{\mathbf{e}}^{n}, \tilde{\mathbf{e}}^{n}, d_{t}\tilde{\mathbf{e}}^{n}) \leq C \|\tilde{\mathbf{e}}^{n}\|_{L^{3}} \|\nabla \tilde{\mathbf{e}}^{n}\| (\|d_{t}\mathbf{e}_{h}^{n}\|_{L^{6}} + \|d_{t}\mathbf{e}^{n}\|_{L^{6}})$$

$$\leq C h^{1/4} \|\nabla \tilde{\mathbf{e}}^{n}\| (\|\nabla d_{t}\mathbf{e}_{h}^{n}\| + h^{-1}\|d_{t}\mathbf{e}^{n}\|)$$

$$\leq C h^{-3/2} \|\nabla \tilde{\mathbf{e}}^{n}\|^{2} + C h \|\nabla d_{t}\mathbf{e}_{h}^{n}\|^{2} + \frac{1}{2} \|d_{t}\mathbf{e}^{n}\|^{2}, \tag{20}$$

(19)

$$2b(\tilde{\mathbf{e}}^n, \mathbf{w}_{\epsilon}^n, d_t\tilde{\theta}^n) + 2b(\mathbf{u}_{\epsilon}^n, \tilde{\theta}^n, d_t\tilde{\theta}^n) + 4\mu_r(\operatorname{rot}\tilde{\mathbf{e}}^n, d_t\tilde{\theta}^n)$$

$$\leq C(\|\nabla \tilde{\mathbf{e}}^n\|^2 + \|\nabla \tilde{\theta}^n\|^2) + \|d_t\tilde{\theta}^n\|^2,$$
(21)

$$2b(\tilde{\mathbf{e}}^{n}, \tilde{\theta}^{n}, d_{t}\tilde{\theta}^{n}) \leq C(\|\tilde{\mathbf{e}}^{n}\|_{L^{3}} \|\nabla \tilde{\theta}^{n}\| + \|\nabla \tilde{\mathbf{e}}^{n}\| \|\tilde{\theta}^{n}\|_{L^{3}})(\|d_{t}\theta_{h}^{n}\|_{L^{6}} + \|d_{t}\theta^{n}\|_{L^{6}})$$

$$\leq Ch^{1/4}(\|\nabla \tilde{\theta}^{n}\| + \|\nabla \tilde{\mathbf{e}}^{n}\|)(\|\nabla d_{t}\theta_{h}^{n}\| + h^{-1}\|d_{t}\theta^{n}\|)$$

$$\leq Ch^{-3/2}(\|\nabla \tilde{\theta}^{n}\|^{2} + \|\nabla \tilde{\mathbf{e}}^{n}\|^{2}) + Ch\|\nabla d_{t}\theta_{h}^{n}\|^{2} + \frac{1}{2}\|d_{t}\theta^{n}\|^{2}. (22)$$

The fact that $h^2 \leq C \Delta t \leq C \tau(t_n)$ together (S1)-(ii), implies

$$\|\nabla d_t \mathbf{e}_h^n\|^2 + \|\nabla d_t \theta_h^n\|^2 \le C \,\tau(t_n) \,(\|A \,d_t \mathbf{u}_{\epsilon}^n\|^2 + \|L \,d_t \mathbf{w}_{\epsilon}^n\|^2). \tag{23}$$

Then, carrying (18)-(22) in (17), and taking into account (S1)-(ii) and (23), we get

$$\frac{\Delta t}{2} \|d_{t}\tilde{\mathbf{e}}^{n}\|^{2} + \nu_{1} (\|\nabla\tilde{\mathbf{e}}^{n}\|^{2} - \|\nabla\tilde{\mathbf{e}}^{n-1}\|^{2}) + \|L^{1/2}\tilde{\theta}^{n}\|^{2} - \|L^{1/2}\tilde{\theta}^{n-1}\|^{2}
+ \frac{\epsilon}{\nu_{1}} (\|\tilde{\xi}^{n}\|^{2} - \|\tilde{\xi}^{n-1}\|^{2}) + 4\mu_{r} (\|\tilde{\theta}^{n}\|^{2} - \|\tilde{\theta}^{n-1}\|^{2})
\leq C h^{2} \Delta t (\|\nabla d_{t}\mathbf{u}_{\epsilon}^{n}\|^{2} + \|L^{1/2} d_{t}\mathbf{w}_{\epsilon}^{n}\|^{2}) + C \Delta t h^{-3/2} (\|\nabla\tilde{\theta}^{n}\|^{2} + \|\nabla\tilde{\mathbf{e}}^{n}\|^{2})
+ C \Delta t h \tau(t_{n}) (\|A d_{t}\mathbf{u}_{\epsilon}^{n}\|^{2} + \|L d_{t}\mathbf{w}_{\epsilon}^{n}\|^{2}).$$
(24)

Thus, summing (24) from 1 to m and by using Theorem 3.2 and Lemma 5.1, we obtain

$$\|\nabla \tilde{\mathbf{e}}^m\|^2 + \|L^{1/2}\tilde{\theta}^m\|^2 + \Delta t \sum_{n=1}^m \|d_t \tilde{\mathbf{e}}^n\|^2 \le C h^{1/2}.$$
 (25)

To pressure, again subtracting $(PV)_{\epsilon h}^n$ from $(PV)_{\epsilon}^n$ with $\mathbf{v} = \mathbf{v}_h$ and $q = q_h$, and by inf-sup condition, we deduce

$$\|\xi^{n}\| \leq \frac{(\operatorname{div} \mathbf{v}_{h}, \xi^{n})}{\|\nabla \mathbf{v}_{h}\|} \leq C \|d_{t}\tilde{\mathbf{e}}^{n}\| + C \|\nabla \tilde{\mathbf{e}}^{n}\| + C \|\xi_{h}^{n}\| + C \|L^{1/2}\tilde{\theta}^{n}\| + C \|\nabla \tilde{\mathbf{e}}^{n}\| (\|\nabla \mathbf{u}_{\epsilon}^{n}\| + \|\nabla \mathbf{u}_{\epsilon h}^{n}\|),$$

$$(26)$$

and by Remark 1, from (26) we have

$$\|\xi^n\|^2 \le C (\|d_t \tilde{e}^n\|^2 + \|\nabla \tilde{e}^n\|^2 + \|\xi_h^n\|^2 + \|L^{1/2} \tilde{\theta}^n\|^2 + h^{-1} \|\nabla \tilde{e}^n\|^2).$$
 (27)

Then, since

$$\Delta t \|p_{\epsilon}^n - p_{\epsilon h}^n\|^2 \le C \Delta t (\|\xi_h^n\|^2 + \|\xi^n\|^2),$$

by (S2) together Lemma 5.1, (27) and (25), we conclude

$$\Delta t \sum_{n=1}^{m} \|p_{\epsilon}^{n} - p_{\epsilon h}^{n}\|^{2} \le C h^{1/2}$$

and Lemma 5.2 is complete.

Finally, from Theorem 3.1, Lemma 5.2 and the triangles inequality, we establish the following result

Theorem 5.3 Under the hypotheses of Theorem 4.1 is hold the following optimal error estimate

$$\tau^{2}(t_{m})\|\nabla\left(\mathbf{u}(t_{m})-\mathbf{u}_{\epsilon h}^{m}\right)\|^{2}+\tau^{2}(t_{m})\|L^{1/2}(\mathbf{w}(t_{m})-\mathbf{w}_{\epsilon h}^{m})\|^{2}$$
$$+\Delta t \sum_{n=1}^{m} \tau^{2}(t_{n})\|p(t_{n})-p_{\epsilon h}^{n}\|^{2} \leq C\left(\epsilon^{2}+\Delta t^{2}+h^{1/2}\right),$$

for all $1 \le m \le N$.

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