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AN A POSTERIORI ERROR ESTIMATE FOR THE STOKES-BRINKMAN PROBLEM IN A POLYGONAL DOMAIN

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Abstract

We derive a residual based a posteriori error estimate for the Stokes-Brinkman problem on a two-dimensional polygonal domain. We use Taylor-Hood triangular elements. The link to the possible information on the regularity of the problem is discussed.

1. Introduction

In the paper we try to contribute to the technique of a posteriori error estimates for the finite element solution of linearized flow problems. In this respect we note that important results have already been obtained: concerning linear elliptic equations let us mention I. Babuška, W. C. Rheinboldt [2], I. Babuška, R. Durán, R. Rodríguez [3], concerning the Stokes problem e.g. M. Ainsworth, J. T. Oden [1], R. E. Bank, D. Welfert [5], C. Carstensen, S. Jansche [7], C. Johnson, R. Rannacher, M. Boman [12], R. Verfürth [15].

The goal of this paper is to link the problem of a posteriori error estimates as much as possible to the information on the regularity of the solution.

Let us illustrate it first on the Dirichlet problem for the Poisson equation

$$-\Delta u = f \text{ in } \Omega,$$

$$u = 0 \text{ on } \partial\Omega,$$
 (1)

where Ω is a polygonal domain in \mathbb{R}^2 . Let u_h be the finite element solution of (1), with linear triangular elements. Let us denote

$$e = u - u_h$$

the approximation error, and

$$R(u_h) = f + \Delta u_h,$$

the residual. Following the technique of K. Eriksson et al. [10], we first express the error by means of product of residual and solution of the dual problem, then use the Galerkin orthogonality and get the estimate of the error, in the L_2 -norm:

$$||e||_{0}^{2} \leq \sum_{K \in \mathcal{T}_{h}} \left\{ ||R(u_{h})||_{0,K} ||\varphi - \pi_{h}\varphi||_{0,K} + \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_{h}}{\partial \boldsymbol{n}} \right] \right]_{l} \right\|_{0,l} ||\varphi - \pi_{h}\varphi||_{0,l} \right\}, \quad (2)$$

where φ is the solution of the dual problem

$$-\Delta \varphi = e \text{ in } \Omega,$$

$$\varphi = 0 \text{ on } \partial \Omega,$$
 (3)

 $\pi_h \varphi$ means the interpolant of φ . The sum in (2) is taken over all triangles in the triangulation \mathcal{T}_h , the symbol $\left[\left[\frac{\partial u_h}{\partial \boldsymbol{n}}\right]\right]_l$ means the jump of the normal derivative $\frac{\partial u_h}{\partial \boldsymbol{n}}$ over the edge l of the triangle K.

Let us now distinguish 3 cases:

A) General polygonal domain Ω :

Let h_K be the largest side of the triangle K. The interpolation property together with the (low) regularity of the dual problem (3) yield

$$\|\varphi - \pi_h \varphi\|_{0,K} \le C_I h_K \|\varphi\|_1 \le C_I C_R h_K \|e\|_0.$$

Combining this with (2), we come to the a posteriori error estimate

$$||e||_{0} \le C_{I}C_{R} \sum_{K \in \mathcal{T}_{h}} h_{K} \Big\{ ||R(u_{h})||_{0,K} + h_{K}^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_{h}}{\partial \boldsymbol{n}} \right] \right]_{l} \right\|_{0,l} \Big\}.$$
 (4)

B) Convex polygon Ω :

Now the regularity of the dual problem (3) is higher, cf. R. B. Kellogg, J. E. Osborn [13], and together with the interpolation property it gives

$$\|\varphi - \pi_h \varphi\|_{0,K} \le C_I h_K^2 \|\varphi\|_2 \le C_I C_R h_K^2 \|e\|_0.$$

Combining this with (2), we come to the more precise a posteriori estimate

$$||e||_{0} \le C_{I}C_{R} \sum_{K \in \mathcal{T}_{h}} h_{K}^{2} \Big\{ ||R(u_{h})||_{0,K} + h_{K}^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left\| \frac{\partial u_{h}}{\partial \boldsymbol{n}} \right\|_{l} \right\|_{0,l} \Big\}.$$
 (5)

C) Nonconvex polygon Ω with known singularity:

It is well-known that the solution near the nonconvex corner, in the local spherical coordinates, has the form

$$u(r,\vartheta) = r^{\gamma}w(\vartheta),$$

where r is the distance from the corner, $\gamma \in (0,1)$. For instance, the case of the L-shaped domain with the interior angle $\omega = \frac{3}{2}\pi$ gives $\gamma = \frac{2}{3}$, cf. also [6]. Now the interpolation together with the above regularity gives

$$\|\varphi - \pi_h \varphi\|_{0,K} \le C_I h_K^{1+\gamma-\varepsilon} \|\varphi\|_{H^{1+\gamma-\varepsilon}} \le C_I C_R h_K^{1+\gamma-\varepsilon} \|e\|_0, \ \forall \varepsilon > 0,$$

which, combined with (2), finally leads to the a posteriori estimate

$$||e||_{0} \le C_{I}C_{R} \sum_{K \in \mathcal{T}_{h}} h_{K}^{1+\gamma-\varepsilon} \left\{ ||R(u_{h})||_{0,K} + h_{K}^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_{h}}{\partial \boldsymbol{n}} \right] \right]_{l} \right\|_{0,l} \right\},$$
 (6)

valid $\forall \varepsilon > 0$. Of course, in (6) the parameter γ applies only in the nearest neighborhood of the corner.

Comparing the estimates (4), (5), (6) we see that the a posteriori error estimate depends significantly on the regularity of the problem. Having this in mind, we try to derive the a posteriori error estimate for the Stokes-Brinkman problem.

2. The Stokes-Brinkman model

Let Ω be a bounded Lipschitzian domain, $\Omega \subset R^2$, which consists of two parts: porous part Ω_p and fluid part Ω_f , $\bar{\Omega} = \bar{\Omega}_p \cup \bar{\Omega}_f$. The Stokes-Brinkman equation representing a mathematical model of a single phase flow in a porous/free flow media has the following form

$$\nu \mathbf{K}^{-1} \mathbf{v} + \nabla p - \nu^* \Delta \mathbf{v} = \mathbf{f} \quad \text{in } \Omega, \tag{7}$$

$$\nabla \cdot \mathbf{v} = 0 \quad \text{in } \Omega, \tag{8}$$

$$\mathbf{v} \cdot \mathbf{v} = 0 \quad \text{in } \Omega,$$

$$\mathbf{v} = \mathbf{w} \quad \text{on } \partial \Omega_D, \qquad \frac{\partial \mathbf{v}}{\partial n} - \mathbf{n}p = \mathbf{s} \quad \text{on } \partial \Omega_N,$$

$$(8)$$

where \mathbf{v} is the vector of velocity, P is the pressure, \mathbf{f} is the vector of external force, \mathbf{n} is the outward-pointing normal to the boundary, ν^* is the effective viscosity and ν - the physical viscosity - is a uniform constant in the entire domain Ω . \mathbf{K} is a symmetric permeability tensor, which in Ω_p is equal to the Darcy permeability of the porous media. Note that with the choice $\nu^* = 0$ in the vugular region Ω_p , the equation (7) reduces to the problem of Darcy's law. On the other hand by choosing $k_{ij} \to \infty$ (or very large) in fluid domain Ω_f , the equation (7) reduces to the problem of Stokes flow (here ν^* is taken equal to the physical fluid viscosity ν). Thus, the Stokes or Darcy's equations can be obtained by suitable choices of the parameters ν^* and \mathbf{K} by defining them in vugular and rock matrix regions, respectively.

In the porous region ($\mathbf{K} < \infty$) it is known [14], that for moderately small permeabilities and pore fractions, the diffusive term $\nu^* \Delta \mathbf{v}$, where ν^* takes values close to the fluid viscosity ν , intoroduces only a small perturbation of the velocity and pressure fields in comparison with a pure Darcy law with $\nu^* = 0$. In [14] it is shown that Stokes-Brinkman equation with the choice $\nu^* = \nu$ in the porous region is very close to the solution of coupled Stokes and Darcy's equations.

The advantage of Stokes-Brinkman model is usage of uniform equations for porous and free flow domains. Boundary conditions between these two domains are represented by **K**. This approach makes it possible to model heterogeneous material. Moreover, by a numerical point of view, it is easier to solve a monolithic system such as Stokes-Brinkman, in contrast to a coupled Darcy-Stokes system which requires an additional iterative scheme. Also, near the interface, Stokes-Brinkman equations allow us to avoid the typical grid refinement issues necessary for solving the interface between Darcy and Stokes region. On the other hand usage of Taylor-Hood elements for the whole domain requires big load of memory.

3. Weak formulation of Stokes-Brinkman equations

In what follows we denote $G = \mathbf{K}^{-1}$ and assume G is symmetric. For the weak formulation we denote

$$\mathbf{H}_E^1 := \{ \mathbf{u} \in H^1(\Omega)^2 | \mathbf{u} = \mathbf{w} \text{ na } \partial \Omega_D \}, \tag{10}$$

$$\mathbf{H}_{E_0}^1 := \{ \mathbf{v} \in H^1(\Omega)^2 | \mathbf{v} = \mathbf{0} \text{ na } \partial \Omega_D \}.$$
 (11)

Now the weak form of the Stokes-Brinkman problem reads: Find $\boldsymbol{v} \in \mathbf{H}^1_{E_0}$ and $p \in L^2_0(\Omega)$ such that

$$\nu^* \int_{\Omega} \nabla \boldsymbol{v} : \nabla \boldsymbol{v}^* + \nu \int_{\Omega} \boldsymbol{v}^T G \boldsymbol{v}^* - \int_{\Omega} p \nabla \cdot \boldsymbol{v}^* = \int_{\Omega} \boldsymbol{f} \cdot \boldsymbol{v}^* \qquad \forall \boldsymbol{v}^* \in \mathbf{H}_{E_0}^1, \qquad (12)$$
$$\int q \nabla \cdot \boldsymbol{v} = 0 \qquad \forall q \in L_0^2(\Omega).$$

Here $L_0^2(\Omega)$ is the space of L^2 functions having mean value zero.

On the space $V = \left(H_0^1(\Omega)^2 \times L_0^2(\Omega)\right)$ we define the bilinear form

$$\mathcal{A}\Big(\{\boldsymbol{v},p\},\{\boldsymbol{v}^*,p^*\}\Big) = \nu^* \int_{\Omega} \nabla \boldsymbol{v} : \nabla \boldsymbol{v}^* + \nu \int_{\Omega} \boldsymbol{v}^T G \boldsymbol{v}^* - \int_{\Omega} p \nabla \cdot \boldsymbol{v}^* - \int_{\Omega} p^* \nabla \cdot \boldsymbol{v} \quad (14)$$

where $(.,.)_0$ means the scalar product in L^2 .

In what follows we assume $\mathbf{w} = 0$, i. e. only zero Dirichlet condition on the whole boundary $\partial\Omega$. Problem (12), (13) can be written as follows: find $\{\boldsymbol{v},p\}\in V$, such that

$$\mathcal{A}(\lbrace \boldsymbol{v}, p \rbrace, \lbrace \boldsymbol{v}^*, p^* \rbrace) = (\boldsymbol{f}, \boldsymbol{v}^*)_0, \quad \forall \lbrace \boldsymbol{v}^*, p^* \rbrace \in V.$$
 (15)

4. Finite element approximation

We suppose Ω to be a polygon, for simplicity. Let \mathcal{T}_h be regular [11] triangulations of Ω . Let X^h , M^h be the finite element spaces of Taylor-Hood elements (cf. e.g. F. Brezzi, M. Fortin [4]), i.e.

$$X^{h} = \{ \boldsymbol{v} \in H_{0}^{1}(\Omega)^{2}, \boldsymbol{v}/_{T} \in P^{2}(T)^{2}, T \in \mathcal{T}_{h} \},$$

 $M^{h} = \{ p \in L_{0}^{2}(\Omega), p/_{T} \in P^{1}(T), T \in \mathcal{T}_{h} \}.$

These satisfy the Babuška-Brezzi condition [4]. The finite element approximation of the Stokes-Brinkman problem consists in finding $\{v_h, p_h\} \in X^h \times M^h$ such that

$$\mathcal{A}(\{\boldsymbol{v}_h, p_h\}, \{\boldsymbol{v}_h^*, p_h^*\}) = (\boldsymbol{f}, \boldsymbol{v}_h^*)_0, \quad \forall \{\boldsymbol{v}_h^*, p_h^*\} \in X^h \times M^h.$$
 (16)

5. A posteriori error estimate

We follow the idea of K. Eriksson et al. [10] who proved the a posteriori error estimate for the Poisson equation. We define the residual components by the relations

$$\mathbf{R}_{1}\{\mathbf{v}_{h}, p_{h}\} = \mathbf{f} + \nu^{*} \Delta \mathbf{v}_{h} - \nu G \mathbf{v}_{h} - \nabla p_{h}, \quad R_{2}\{\mathbf{v}_{h}, p_{h}\} = \text{div } \mathbf{v}_{h}.$$
(17)

Next we study the properties of the errors

$$\boldsymbol{e}_v = \boldsymbol{v} - \boldsymbol{v}_h \; , \; e_p = p - p_h \; ,$$

where $\{\boldsymbol{v}, p\}$ is the exact solution of (15), $\{\boldsymbol{v}_h, p_h\}$ is the approximate solution defined in (16). The V norm of $\{\boldsymbol{e}_v, e_p\}$ is

$$\|\{oldsymbol{e}_v,e_p\}\|_V^2=(oldsymbol{e}_v,oldsymbol{e}_v)_1+(e_p,e_p)_0=\int_\Omega(oldsymbol{e}_v\cdotoldsymbol{e}_v+
ablaoldsymbol{e}_v:
ablaoldsymbol{e}_v:
abla_0=\int_\Omega(oldsymbol{e}_v\cdotoldsymbol{e}_v+
ablaoldsymbol{e}_v)+\int_\Omega e_pe_p.$$

By the Poincaré-Friedrichs inequality, cf. [9], as $e_v \in H_0^1(\Omega)^2$

$$(\boldsymbol{e}_v, \boldsymbol{e}_v)_1 \le C_P \int_{\Omega} \nabla \boldsymbol{e}_v : \nabla \boldsymbol{e}_v$$
 (18)

5.1. Dual Stokes-Brinkman problem

To study the above norms we introduce the dual Brinkman-Stokes problem by

$$-\nu^* \Delta \boldsymbol{\varphi_v} + \nu G \boldsymbol{\varphi_v} + \nabla \varphi_p = -\Delta \boldsymbol{e_v} \quad \text{in } \Omega, \text{ here } \Delta \boldsymbol{e_v} \in H^{-1}(\Omega)$$
$$-\text{div } \boldsymbol{\varphi_v} = \boldsymbol{e_p} \quad \text{in } \Omega,$$
$$\boldsymbol{\varphi_v} = \mathbf{0} \quad \text{on } \partial \Omega,$$
 (19)

which in a weak form is: find $\varphi_v \in H^1(\Omega)^2$ and $\varphi_p \in L^2_0(\Omega)$ such that

$$(\nu^* \nabla \boldsymbol{\varphi_v}, \nabla \boldsymbol{v}^*)_0 + \nu((G\boldsymbol{\varphi_v}), \boldsymbol{v}^*) - (\varphi_p, \nabla \boldsymbol{v}^*)_0 = (\nabla \boldsymbol{e_v}, \nabla \boldsymbol{v}^*)_0, \ \forall \boldsymbol{v}^* \in H_0^1(\Omega)^2,$$

$$(-\operatorname{div} \boldsymbol{\varphi_v}, p^*)_0 = (e_p, p^*)_0, \ \forall p^* \in L_0^2(\Omega),$$
(20)

or, using the notation (14)

$$\mathcal{A}(\{\varphi_{v}, \varphi_{p}\}, \{v^{*}, p^{*}\}) = (\nabla e_{v}, \nabla v^{*})_{0} + (e_{p}, p^{*})_{0}, \forall \{v^{*}, p^{*}\} \in V.$$
 (21)

By (18) and (20) where we put $\mathbf{v}^* = \mathbf{e}_v$, $p^* = e_p$, we get

$$\frac{1}{C_P}(\boldsymbol{e}_{\boldsymbol{v}}, \boldsymbol{e}_{\boldsymbol{v}})_1 \leq (\nabla \boldsymbol{e}_{\boldsymbol{v}}, \nabla \boldsymbol{e}_{\boldsymbol{v}})_0 = \nu^* (\nabla \boldsymbol{\varphi}_{\boldsymbol{v}}, \nabla \boldsymbol{e}_{\boldsymbol{v}})_0 + \nu ((G\boldsymbol{\varphi}_{\boldsymbol{v}}), \boldsymbol{e}_{\boldsymbol{v}}) - (\varphi_p \nabla, \boldsymbol{e}_{\boldsymbol{v}})_0$$

$$= \nu^* (\nabla \boldsymbol{\varphi}_{\boldsymbol{v}}, \nabla \boldsymbol{v})_0 + \nu ((G\boldsymbol{\varphi}_{\boldsymbol{v}})\boldsymbol{v}) - (\varphi_p \nabla, \boldsymbol{v})_0 - \nu^* (\nabla \boldsymbol{\varphi}_{\boldsymbol{v}}, \nabla \boldsymbol{v}_h)_0$$

$$- \nu ((G\boldsymbol{\varphi}_{\boldsymbol{v}})\boldsymbol{v}_h) + (\varphi_p \nabla, \boldsymbol{v}_h)_0, \qquad (22)$$

$$(e_p, e_p)_0 = (e_p, -\text{div } \boldsymbol{\varphi}_{\boldsymbol{v}})_0 = -(p\nabla, \boldsymbol{\varphi}_{\boldsymbol{v}})_0 + (p_h \nabla, \boldsymbol{\varphi}_{\boldsymbol{v}})_0. \qquad (23)$$

5.2. Estimation of the error by means of the residual and solution of the dual problem

Combining (22), (23), and (19) we get (as $C_P \ge 1$)

$$\frac{1}{C_{P}} \left\{ (\boldsymbol{e}_{v}, \boldsymbol{e}_{v})_{1} + (\boldsymbol{e}_{p}, \boldsymbol{e}_{p})_{0} \right\}
\leq \nu^{*} (\nabla \boldsymbol{v}, \nabla \varphi_{v})_{0} + \nu ((G\boldsymbol{v}\varphi_{v})) - (p, \nabla \varphi_{v})_{0} - (\nabla \boldsymbol{v}, \varphi_{p})_{0}
+ \sum_{K \in \mathcal{T}_{h}} \left\{ -\nu^{*} (\nabla \varphi_{v}, \nabla \boldsymbol{v}_{h})_{0,K} - \nu ((G\boldsymbol{v}_{h}\varphi_{v})) + (p_{h}, \nabla \varphi_{v})_{0,K} + (\varphi_{p}, \nabla \boldsymbol{v}_{h})_{0,K} \right\}
= (\boldsymbol{f}, \varphi_{v})_{0} + \sum_{K \in \mathcal{T}_{h}} \left\{ (\nu^{*} \Delta \boldsymbol{v}_{h}, \varphi_{v})_{0,K} - \int_{\partial K} \nu^{*} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} \varphi_{v} ds \right\} - \nu ((G\boldsymbol{v}_{h}\varphi_{v}))$$

$$- \sum_{K \in \mathcal{T}_{h}} \left\{ (\nabla p_{h}, \varphi_{v})_{0,K} + \int_{\partial K} p_{h}\varphi_{v} \cdot \boldsymbol{n} ds + (\operatorname{div} \boldsymbol{v}_{h}, \varphi_{p})_{0,K} \right\}$$

$$= \sum_{K \in \mathcal{T}_{h}} (\boldsymbol{f} + \nu^{*} \Delta \boldsymbol{v}_{h} - \nu ((G\boldsymbol{v}_{h}\varphi_{v})) - \nabla p_{h}, \varphi_{v})_{0,K} + \sum_{K \in \mathcal{T}_{h}} (\operatorname{div} \boldsymbol{v}_{h}, \varphi_{p})_{0,K}$$

$$- \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} \nu^{*} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} \varphi_{v} ds + \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} p_{h}\varphi_{v} \cdot \boldsymbol{n} ds$$

In view of (16) we also have

$$\sum_{K \in \mathcal{T}_{h}} (\boldsymbol{f} + \nu^{*} \Delta \boldsymbol{v}_{h} - \nu G \boldsymbol{v}_{h} - \nabla p_{h}, \boldsymbol{v}_{h}^{*})_{0,K} + (\operatorname{div} \boldsymbol{v}_{h}, p_{h}^{*})_{0}$$

$$= (\boldsymbol{f}, \boldsymbol{v}_{h}^{*})_{0} + \sum_{K \in \mathcal{T}_{h}} \left\{ (-\nu^{*} \nabla \boldsymbol{v}_{h}, \nabla \boldsymbol{v}_{h}^{*})_{0,K} - \nu (G \boldsymbol{v}_{h}, \boldsymbol{v}_{h}^{*}) + \int_{\partial K} \nu^{*} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} \boldsymbol{v}_{h}^{*} ds \right\}$$

$$+ (\nabla p_{h}, \boldsymbol{v}_{h}^{*})_{0} - \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} p_{h} \boldsymbol{v}_{h}^{*} \cdot \boldsymbol{n} ds + (\operatorname{div} \boldsymbol{v}_{h}, p_{h}^{*})_{0}$$

$$= 0 + \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} \nu \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} \boldsymbol{v}_{h}^{*} ds - \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} p_{h} \boldsymbol{v}_{h}^{*} \cdot \boldsymbol{n} ds, \ \forall \{\boldsymbol{v}_{h}^{*}, p_{h}^{*}\} \in X^{h} \times M^{h}.$$

$$(25)$$

This implies, taking $\boldsymbol{v}_h^* = \pi_h \boldsymbol{\varphi}_{\boldsymbol{v}}, \; p_h^* = \pi_h \boldsymbol{\varphi}_p$, the Clement interpolants, (cf. e.g. [8], p. 146) that

$$\sum_{K \in \mathcal{T}_{h}} (\boldsymbol{f} + \nu^{*} \Delta \boldsymbol{v}_{h} - \nu G \boldsymbol{v}_{h} - \nabla p_{h}, \pi_{h} \boldsymbol{\varphi}_{\boldsymbol{v}}) + (\operatorname{div} \boldsymbol{v}_{h}, \pi_{h} \boldsymbol{\varphi}_{p})_{0} \\
- \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} \nu^{*} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} \pi_{h} \boldsymbol{\varphi}_{\boldsymbol{v}} ds - \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} p_{h} \pi_{h} \boldsymbol{\varphi}_{\boldsymbol{v}} \cdot \boldsymbol{n} ds = 0 \quad (26)$$

Now subtracting zero in (26) from (24) we get

$$\frac{1}{C_{P}} \left\{ (\boldsymbol{e}_{v}, \boldsymbol{e}_{v})_{1} + (\boldsymbol{e}_{p}, \boldsymbol{e}_{p})_{0} \right\}
\leq \sum_{K \in \mathcal{T}_{h}} (\boldsymbol{f} + \nu^{*} \Delta \boldsymbol{v}_{h} - \nu G \boldsymbol{v}_{h} - \nabla p_{h}, \boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v})_{0,K} + (\operatorname{div} \boldsymbol{v}_{h}, \boldsymbol{\varphi}_{p} - \pi_{h} \boldsymbol{\varphi}_{p})_{0}
- \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} \nu \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} (\boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v}) ds + \sum_{K \in \mathcal{T}_{h}} \int_{\partial K} p_{h} (\boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v}) \cdot \boldsymbol{n} ds$$

$$= \sum_{K \in \mathcal{T}_{h}} (\boldsymbol{f} + \nu^{*} \Delta \boldsymbol{v}_{h} - \nu G \boldsymbol{v}_{h} - \nabla p_{h}, \boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v})_{0,K} + (\operatorname{div} \boldsymbol{v}_{h}, \boldsymbol{\varphi}_{p} - \pi_{h} \boldsymbol{\varphi}_{p})_{0}$$

$$- \sum_{K \in \mathcal{T}_{h}} \sum_{l \in \partial K} \int_{l} \left(\frac{1}{2} \left[\left[\nu \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} - p_{h} \boldsymbol{n} \right]_{l} \right) (\boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v}) ds,$$

$$(27)$$

where we denoted

$$\left[\left[\nu \frac{\partial \boldsymbol{v}_h}{\partial \boldsymbol{n}} - p_h \boldsymbol{n} \right] \right]_I = \left(\nu \frac{\partial \boldsymbol{v}_h}{\partial \boldsymbol{n}} - p_h \boldsymbol{n} \right) \bigg/_{I+} - \left(\nu \frac{\partial \boldsymbol{v}_h}{\partial \boldsymbol{n}} - p_h \boldsymbol{n} \right) \bigg/_{I+}$$

the jump along the common side l of two adjacent triangles. Then, using in turn the Schwarz inequality, the interpolation properties of X^h , M^h (cf. e.g. [4]), and the estimate of the solution of the dual problem (19) (cf. [4]), we get the inequalities

$$\|\boldsymbol{e}_{v}\|_{1}^{2} + \|\boldsymbol{e}_{p}\|_{0}^{2}$$

$$\leq C_{P} \sum_{K \in \mathcal{T}_{h}} \left\{ \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} \|\boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v}\|_{0,K} + \|\boldsymbol{R}_{2} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} \|\boldsymbol{\varphi}_{p} - \pi_{h} \boldsymbol{\varphi}_{p}\|_{0,K} \right\}$$

$$+ C_{P} \sum_{K \in \mathcal{T}_{h}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left\| \boldsymbol{v} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} - p_{h} \boldsymbol{n} \right\|_{l} \right\|_{0,l} \|\boldsymbol{\varphi}_{v} - \pi_{h} \boldsymbol{\varphi}_{v}\|_{0,l} \right]$$

$$\leq C_{P} C_{I} \sum_{K \in \mathcal{T}_{h}} \left\{ h_{K} \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} \|\boldsymbol{\varphi}_{v}\|_{1} + \|\boldsymbol{R}_{2} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} \|\boldsymbol{\varphi}_{p}\|_{0} \right\}$$

$$+ C_{P} C_{I} \sum_{K \in \mathcal{T}_{h}} \left\{ h_{K} \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} - p_{h} \boldsymbol{n} \right] \right\} \left\| \boldsymbol{\varphi}_{v} \|_{1}$$

$$\leq C_{P} C_{I} C_{R} \sum_{K \in \mathcal{T}_{h}} \left\{ h_{K} \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} + \|\boldsymbol{R}_{2} \{\boldsymbol{v}_{h}, p_{h} \}\|_{0,K} \right\}$$

$$+ \sum_{l \in \partial K} (h_{K})^{\frac{1}{2}} \left\| \frac{1}{2} \left[\left\| \boldsymbol{v} \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} - p_{h} \boldsymbol{n} \right\|_{l} \right\|_{0,l} \right\} \cdot \left\{ \|\Delta \boldsymbol{e}_{v}\|_{-1} + \|\boldsymbol{e}_{p}\|_{0} \right\}.$$

Using then the relations

$$\begin{split} \|\Delta \boldsymbol{e}_v\|_{-1} &\equiv \sup_{\boldsymbol{v}^* \in H_0^1, \boldsymbol{v}^* \neq 0} \frac{|(\Delta \boldsymbol{e}_v, \boldsymbol{v}^*)_0|}{\|\boldsymbol{v}^*\|_1} = \sup_{\boldsymbol{v}^* \in H_0^1, \boldsymbol{v}^* \neq 0} \frac{|(\nabla \boldsymbol{e}_v, \nabla \boldsymbol{v}^*)_0|}{\|\boldsymbol{v}^*\|_1} \\ &\leq \sup_{\boldsymbol{v}^* \in H_0^1, \boldsymbol{v}^* \neq 0} \frac{\|\nabla \boldsymbol{e}_v\|_0 \ \|\nabla \boldsymbol{v}^*\|_0}{\|\boldsymbol{v}^*\|_1} \leq \|\nabla \boldsymbol{e}_v\|_0 \leq \|\boldsymbol{e}_v\|_1 \end{split}$$

we get, by (28)

$$\left\{ \|\boldsymbol{e}_{v}\|_{1} + \|\boldsymbol{e}_{p}\|_{0} \right\}^{2} \leq 2\left\{ \|\boldsymbol{e}_{v}\|_{1}^{2} + \|\boldsymbol{e}_{p}\|_{0}^{2} \right\} \leq 2C_{P}C_{I}C_{R} \sum_{K \in \mathcal{T}_{h}} \left\{ h_{K} \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h}\}\|_{0,K} \right. \\
\left. + \|R_{2} \{\boldsymbol{v}_{h}, p_{h}\}\|_{0,K} + h_{K}^{\frac{1}{2}} \sum_{I \in \partial K} \left\| \frac{1}{2} \left[\left[\nu \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} - p_{h} \boldsymbol{n} \right] \right]_{l} \right\|_{0,l} \right\} \cdot \left\{ \|\boldsymbol{e}_{v}\|_{1} + \|\boldsymbol{e}_{p}\|_{0} \right\}. \tag{29}$$

Upon cancelling $\{\|\boldsymbol{e}_v\|_1 + \|\boldsymbol{e}_p\|_0\}$ in (29) we finally get the following theorem:

Theorem 1. Let Ω be a polygon in R^2 . Let \mathcal{T}_h be a family of regular triangulations of Ω . Let $\{\boldsymbol{v_h}, p_h\}$ be the Taylor-Hood approximation of the solution $\{\boldsymbol{v}, p\}$ of the Stokes-Brinkman problem. Then the error $\{\boldsymbol{e_v}, e_p\}$ satisfies the following a posteriori estimate

$$\|\boldsymbol{e}_{v}\|_{1} + \|\boldsymbol{e}_{p}\|_{0} \leq 2C_{P}C_{I}C_{R} \sum_{K \in \mathcal{T}_{h}} \left\{ h_{K} \|\boldsymbol{R}_{1} \{\boldsymbol{v}_{h}, p_{h}\}\|_{0, K} + \|R_{2} \{\boldsymbol{v}_{h}, p_{h}\}\|_{0, K} + h_{K}^{\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\nu \frac{\partial \boldsymbol{v}_{h}}{\partial \boldsymbol{n}} - p_{h} \boldsymbol{n} \right] \right]_{l} \right\|_{0, l} \right\}.$$
(30)

where C_P, C_I, C_R are positive constants, residuals \mathbf{R}_1 and R_2 are defined in (17).

Conclusions

The estimate in Theorem 1 applies to more general class of elements. Of course, for Taylor-Hood elements with continuous pressure the jumps of p_h along the common sides disappear.

Let us note that for convex domains stronger regularity applies to the Stokes problem, cf. [13], and better a posteriori error estimate may be expected.

For nonconvex domains with corners we do not obtain so strong regularity as in [13], cf. e.g. [6], but still the a posteriori error estimate should be better than in (30), as it was for the Poisson equation in (2).

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