

Numerical analysis of a mixed elliptic problem with flux and convective boundary conditions to obtain a discrete solution of non-constant sign

Domingo Alberto Tarzia

► **To cite this version:**

Domingo Alberto Tarzia. Numerical analysis of a mixed elliptic problem with flux and convective boundary conditions to obtain a discrete solution of non-constant sign. [Research Report] RR-2455, INRIA. 1995. inria-00074220

HAL Id: inria-00074220

<https://hal.inria.fr/inria-00074220>

Submitted on 24 May 2006

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



INSTITUT NATIONAL DE RECHERCHE EN INFORMATIQUE ET EN AUTOMATIQUE

*Numerical analysis of a mixed elliptic
problem with flux and convective boundary
conditions to obtain a discrete solution
of non-constant sign*

Domingo Alberto TARZIA

N° 2455
Janvier 1995

PROGRAMME 5

*R*apport
de recherche

Les rapports de recherche de l'INRIA
sont disponibles en format postscript sous
ftp.inria.fr (192.93.2.54)

si vous n'avez pas d'accès ftp
la forme papier peut être commandée par mail :
e-mail : dif.gesdif@inria.fr
(n'oubliez pas de mentionner votre adresse postale).

par courrier :
Centre de Diffusion
INRIA
BP 105 - 78153 Le Chesnay Cedex (FRANCE)

INRIA research reports
are available in postscript format
ftp.inria.fr (192.93.2.54)

if you haven't access by ftp
we recommend ordering them by e-mail :
e-mail : dif.gesdif@inria.fr
(don't forget to mention your postal address).

by mail :
Centre de Diffusion
INRIA
BP 105 - 78153 Le Chesnay Cedex (FRANCE)

**NUMERICAL ANALYSIS OF A MIXED ELLIPTIC
PROBLEM WITH FLUX AND CONVECTIVE
BOUNDARY CONDITIONS TO OBTAIN A DISCRETE
SOLUTION OF NON-CONSTANT SIGN**

**ANALYSE NUMERIQUE D'UN PROBLEME
ELLIPTIQUE MIXTE AVEC DES CONDITIONS AU
BORD DU FLUX ET CONVECTIVE POUR OBTENIR
UNE SOLUTION DISCRETE DE SIGNE
NON-CONSTANTE**

Domingo Alberto TARZIA (*)

(*) Departamento de Matemática, FCE, Universidad Austral, Paraguay 1950, (2000) Rosario, Argentina
and PROMAR (CONICET-UNR), Instituto de Matemática "Beppo Levi", Av. Pellegrini 250, (2000) Rosario, Argentina.

Abstract

We consider a material $\Omega \subset \mathbb{R}^n$ which occupies a convex polygonal bounded domain, with regular boundary $\Gamma = \Gamma_1 \cup \Gamma_2$ (with $\overset{\circ}{\Gamma}_1 \cap \overset{\circ}{\Gamma}_2 = \emptyset$) with $\text{meas}(\Gamma_1) = |\Gamma_1| > 0$ and $|\Gamma_2| > 0$. We assume, without loss of generality, that the melting temperature is 0°C . We consider the following steady-state heat conduction problem in Ω :

$$\Delta u = 0 \text{ in } \Omega, \quad -\frac{\partial u}{\partial n} \Big|_{\Gamma_1} = \alpha(u - B), \quad -\frac{\partial u}{\partial n} \Big|_{\Gamma_2} = q,$$

where $\alpha, q, B = \text{Const.} > 0$. In a previous paper (Tabacman-Tarzia, J. Diff. Eq., 77 (1989), 16 – 37) sufficient and/or necessary conditions on data $\alpha, q, B, \Omega, \Gamma_1, \Gamma_2$ to obtain a temperature u of non-constant sign in Ω (that is, a multidimensional steady-state, two-phase, Stefan problem) were studied.

We consider a regular triangulation by finite element method of the domain Ω with Lagrange triangles of the type 1, being $h > 0$ the parameter of the discretization. We obtain sufficient (and/or necessary) conditions on data $\alpha, q, B, \Omega, \Gamma_1, \Gamma_2$, as functions of the parameter h , to obtain a change of phase (steady-state, two-phase, discretized Stefan problem) in the corresponding discretized domain, that is a discrete temperature u_h of non-constant sign in Ω . We continue and use the results obtained in Tarzia, "Numerical analysis for the heat flux in a mixed elliptic problem to obtain a discrete steady-state two-phase Stefan problem", To appear on SIAM J. Numer. Anal. (See Rapport de Recherche INRIA N° 1593 (1992)).

Résumé

On considère un matériel $\Omega \subset \mathbb{R}^n$, un domaine polygonal borné et convexe avec une frontière régulière $\Gamma = \Gamma_1 \cup \Gamma_2$ (avec $\overset{\circ}{\Gamma}_1 \cap \overset{\circ}{\Gamma}_2 = \emptyset$) avec $\text{mes}(\Gamma_1) = |\Gamma_1| > 0$ et $|\Gamma_2| > 0$. On suppose, sans perte de généralité, que la température de changement de phase est 0°C . On considère le suivant cas stationnaire de conduction de la chaleur dans Ω :

$$\Delta u = 0 \text{ dans } \Omega, \quad -\frac{\partial u}{\partial n} \Big|_{\Gamma_1} = \alpha(u - B), \quad -\frac{\partial u}{\partial n} \Big|_{\Gamma_2} = q,$$

où $\alpha, q, B = \text{Const.} > 0$. Dans le travail (Tabacman-Tarzia, J. Diff. Eq., 77(1989), 16 – 37) on a étudié des conditions suffisantes (et/ou nécessaires) sur les données $\alpha, q, B, \Omega, \Gamma_1, \Gamma_2$ pour obtenir une température u de signe non-constante dans Ω (c'est-à-dire, un cas stationnaire du problème de Stefan à deux phases).

On considère une triangulation régulier de Ω avec des triangles de Lagrange de type 1 avec $h > 0$ le paramètre de la discretisation. On obtient des conditions suffisantes (et/ou nécessaires) sur les données $\alpha, q, B, \Omega, \Gamma_1, \Gamma_2$, comme fonctions du paramètre h , pour obtenir un changement de phase (cas stationnaire discret d'un problème de Stefan à deux phases) dans le domaine discrète correspondante, c'est-à-dire une température discrète de signe non-constante dans Ω . On continue la recherche faite dans Tarzia, "Numerical analysis for the heat flux in a mixed elliptic problem to obtain a discrete steady-state two-phase Stefan problem", To appear on SIAM J. Numer. Anal. (Voir Rapport de Recherche INRIA N° 1593 (1992)).

Key words : Steady-state Stefan problem, finite element method, mixed elliptic problem, numerical analysis, variational inequalities, error bounds.

Mots Clés : Problème de Stefan stationnaire, méthode d'éléments finis, problème elliptique mixte, analyse numérique, inéquations variationnelles, estimation de l'erreur.

AMS Subject Classification : 35R35, 35J85, 65N15, 65N30.

I. INTRODUCTION.

We consider a material $\Omega \subset \mathbb{R}^n$ which occupies a convex polygonal bounded domain, with regular boundary $\Gamma = \Gamma_1 \cup \Gamma_2$ (with $\overset{\circ}{\Gamma}_1 \cap \overset{\circ}{\Gamma}_2 = \emptyset$) with $\text{meas}(\Gamma_1) = |\Gamma_1| > 0$ and $|\Gamma_2| > 0$. We assume, without loss of generality, that the melting temperature is 0°C . We consider the following steady-state heat conduction problem in Ω [11, 12] :

$$(1) \quad \left| \begin{array}{l} \Delta u = 0 \text{ in } \Omega, \\ -\frac{\partial u}{\partial n} \Big|_{\Gamma_1} = \alpha (u - B) \text{ on } \Gamma_1, \\ -\frac{\partial u}{\partial n} \Big|_{\Gamma_2} = q \text{ on } \Gamma_2, \end{array} \right.$$

where $\alpha, q, B = \text{Const.} > 0$. Its variational formulation is given by [5, 11]

$$(2) \quad \left| \begin{array}{l} a_\alpha(u, v) = L_{\alpha q B}(v), \quad \forall v \in V, \\ u \in V, \end{array} \right.$$

where

$$(3) \quad \left| \begin{array}{l} V = H^1(\Omega), \quad V_0 = \{ v \in V / v|_{\Gamma_1} = 0 \}, \\ a_\alpha(u, v) = a(u, v) + \alpha \int_{\Gamma_1} u v \, d\gamma, \quad a(u, v) = \int_{\Omega} \nabla u \cdot \nabla v \, dx, \\ L_{\alpha q B}(v) = L_q(v) + \alpha B \int_{\Gamma_1} v \, d\gamma, \quad L_q(v) = -q \int_{\Gamma_2} v \, d\gamma. \end{array} \right.$$

Problem (2) is equivalent to the following minimization problem

$$(4) \quad \left| \begin{array}{l} G(u) \leq G(v), \quad \forall v \in V, \\ u \in V, \end{array} \right.$$

where

$$(5) \quad G(v) = \frac{1}{2} a_\alpha(v, v) - L_{\alpha q B}(v).$$

The unique solution $u = u(\alpha) = u(\alpha, q, B)$ of problem (2) is given by

$$(6) \quad u(\alpha, q, B) = B - q U(\alpha) \text{ in } \Omega,$$

where $U = U(\alpha)$ is the unique solution of the variational equality

$$(7) \quad \left| \begin{array}{l} a_{\alpha}(U(\alpha), v) = \int_{\Gamma_2} v \, d\gamma, \quad \forall v \in V, \\ U(\alpha) \in V. \end{array} \right.$$

We suppose that Ω and Γ have the necessary regularity so that $U(\alpha) \in C^0(\bar{\Omega})$ as in [6] ([10, 12] show us three examples in which this condition is satisfied). A evolution Stefan problem with mixed boundary conditions is considered in [7,8].

In [10] the following results are obtained

THEOREM 1.— (i) Si $(\alpha, q) \in S^2(B)$ then we obtain a steady-state, two-phase, Stefan problem, with

$$(8) \quad \left| \begin{array}{l} S^2(B) = \{ (\alpha, q) \in (\mathbb{R}^+)^2 / q_m(\alpha, B) < q < q_M(\alpha, B) \}, \\ q_m(\alpha, B) = \frac{B |\Gamma_2|}{A(\alpha)}, \quad q_M(\alpha, B) = \frac{B \alpha |\Gamma_1|}{|\Gamma_2|}, \end{array} \right.$$

where $A = A(\alpha)$ is a decreasing function in variable α which verify the following properties :

$$(9) \quad \left| \begin{array}{l} A(\alpha) > \frac{|\Gamma_2|^2}{|\Gamma_1|} \frac{1}{\alpha}, \quad \lim_{\alpha \rightarrow +\infty} A(\alpha) = C > 0, \\ \lim_{\alpha \rightarrow +\infty} \alpha A'(\alpha) = 0, \quad (\alpha A(\alpha))' = \frac{1}{q^2} a(u_{\alpha q B}, u_{\alpha q B}), \\ A(\alpha) = \int_{\Gamma_2} U(\alpha) \, d\gamma = a_{\alpha}(U(\alpha), U(\alpha)), \end{array} \right.$$

where " ' " represents the derivative with respect to α .

On the other hand, the constant $C > 0$ is given by

$$(10) \quad C \doteq \int_{\Gamma_2} u_3 \, d\gamma = a(u_3, u_3) > 0,$$

where u_3 is the unique solution of the variational equality

$$(11) \quad \left| \begin{array}{l} a(u_3, v) = \int_{\Gamma_2} v \, d\gamma, \quad \forall v \in V_0, \\ u_3 \in V_0. \end{array} \right.$$

(ii) If we have the continuous particular case, defined by the condition

$$(12) \quad \frac{1}{q^2} a(u(\alpha, q, B), u(\alpha, q, B)) = \text{Const. } (= C > 0)$$

then we deduce

$$(13) \quad A(\alpha) = C + \frac{|\Gamma_2|^2}{|\Gamma_1|} \frac{1}{\alpha} .$$

Now, we consider τ_h , a regular triangulation of the polygonal domain Ω with Lagrange triangles of type 1, constituted by affine-equivalent finite element of class C^0 , where $h > 0$ is a parameter which goes to zero. We can take h equal to the longest side of the triangles $T \in \tau_h$ and we can approximate V by [1, 3] :

$$(14) \quad V_h = \left\{ v_h \in C^0(\bar{\Omega}) / v_h|_T \in P_1(T), \forall T \in \tau_h \right\} \subset V ,$$

where P_1 is the set of the polynomials of degree less than or equal to 1. Let Π_h be the corresponding linear interpolation operator.

We consider the following finite dimensional approximate variational problem, corresponding to the continuous variational problem (2), given by :

$$(15) \quad \left| \begin{array}{l} a_\alpha(u_h, v_h) = L_{\alpha q B}(v_h) \quad , \forall v_h \in V_h , \\ u_h = u_h(\alpha, q, B) \in V_h , \end{array} \right.$$

and then we obtain the following results :

THEOREM 2.— (i) There exists a unique solution $u_h(\alpha, q, B) \in V_h$ of the discretized problem (15).

Moreover, $u_h(\alpha, q, B)$ is given by

$$(16) \quad u_h(\alpha, q, B) = B - q U_h(\alpha) ,$$

where $U_h(\alpha)$ is the unique solution of the following variational equality :

$$(17) \quad \left| \begin{array}{l} a_\alpha(U_h(\alpha), v_h) = \int_{\Gamma_2} v_h \, d\gamma \quad , \quad \forall v_h \in V_h , \\ U_h(\alpha) \in V_h . \end{array} \right.$$

(ii) Function $U_h(\alpha)$ verifies the following property :

$$(18) \quad \int_{\Gamma_1} U_h(\alpha) d\gamma = \frac{|\Gamma_2|}{\alpha}, \quad U_h(\alpha) > 0 \text{ in } \Omega.$$

(iii) Function $u_h(\alpha, q, B)$ verifies the following properties :

$$(19) \quad \left\{ \begin{array}{l} u_h(\alpha, q, B) \leq B \text{ in } \bar{\Omega}, \quad u_h(\alpha, q, B) \leq u_h(q, B) \text{ in } \bar{\Omega}, \\ u_h(\alpha, q, B) \rightarrow u_h(q, B) \text{ in } V \text{ when } \alpha \rightarrow +\infty, \\ \text{Min}_{\Gamma_2} u_h(\alpha, q, B) \leq u_h(\alpha, q, B) \leq \text{Max}_{\Gamma_1} u_h(\alpha, q, B) \text{ in } \bar{\Omega}, \end{array} \right.$$

where $u_h(q, B) = B - q u_{3h}$, being u_{3h} the unique solution of the following discrete variational equality

$$(20) \quad \left\{ \begin{array}{l} a(u_{3h}, v_h) = \int_{\Gamma_2} v_h d\gamma, \quad \forall v_h \in V_{oh}, \\ u_3 \in V_{oh}, \end{array} \right.$$

where

$$(21) \quad V_{oh} = \left\{ v_h \in C^0(\bar{\Omega}) / v_h|_T \in P_1(T), \forall T \in \tau_h, v_h|_{\Gamma_1} = 0 \right\},$$

(iv) We have the equality

$$(22) \quad a(u_h(\alpha, q, B), u_h(q, B)) = a(u_h(q, B), u_h(q, B)).$$

(v) We have the following monotony property :

$$\alpha_1 \leq \alpha_2, q_2 \leq q_1 \Rightarrow u_h(\alpha_1, q_1, B) \leq u_h(\alpha_2, q_2, B) \text{ in } \bar{\Omega}, \forall B > 0.$$

Proof.— We use the discrete variational equalities (15), (16) and (17), and we conclude the proof by following a method similar to the one developed for the continuous case [10].

We define, for each $h > 0$, the following real functions

$$(23) \quad \left\{ \begin{array}{l} A_h(\alpha) = \int_{\Gamma_2} U_h(\alpha) d\gamma = a_\alpha(U_h(\alpha), U_h(\alpha)) > 0, \quad \forall \alpha > 0, \\ q_{mh}(\alpha, q) = \frac{B |\Gamma_2|}{A_h(\alpha)}, \quad \forall \alpha, q > 0. \end{array} \right.$$

The goal of this paper is to consider the discrete equivalent of the inequalities (8) which define the set $S^2(B)$. We shall obtain sufficient (and/or necessary) conditions on data α , q , B , h , Ω , Γ_1 and Γ_2 to get that the discrete solution $u_h(\alpha, q, B)$ is of non-constant sign in Ω (that is, a steady-state, two-phase, discretized Stefan problem). We shall obtain error bounds for $A_h(\alpha) - A(\alpha)$ and for $q_{m_h}(\alpha, B) - q_m(\alpha, B)$, as functions of the parameter h . We also will analyse the discrete particular case corresponding to the continuous particular case (12).

In other words, we shall obtain for the solution of the mixed elliptic discretized problem (15), defined as $u_h(\alpha, q, B)$, analogous conditions to the ones obtained for the corresponding continuous problem [10], defined by $u(\alpha, q, B)$. For the corresponding numerical analysis, we use ideas developed in [13].

II. CONDITIONS FOR THE EXISTENCE OF A DISCRETE SOLUTION OF NON-CONSTANT SIGN.

For each $q > 0$, $\alpha > 0$, $B > 0$, we consider the functions $u(\alpha, q, B) \in V$ and $u_h(\alpha, q, B) \in V_h$, respectively, as the unique solution of the variational equalities (2) (continuous problem) and (15) (discrete problem).

Therefore, we obtain the following properties :

LEMMA 3.— We have :

(i) Function $A_h(\alpha)$ is also given by the expression :

$$(24) \quad A_h(\alpha) = a_\alpha(U(\alpha), U_h(\alpha)).$$

(ii) We have

$$(25) \quad A(\alpha) - A_h(\alpha) = a_\alpha(U_h(\alpha) - U(\alpha), U_h(\alpha) - U(\alpha)) \geq 0.$$

(iii) Functions q_m and q_{m_h} are related by the following inequality :

$$(26) \quad q_m(\alpha, B) \leq q_{m_h}(\alpha, B).$$

(iv) We have the following integrals expressions :

$$(27) \quad \int_{\Gamma_1} u_h(\alpha, q, B) d\gamma = \frac{|\Gamma_2|}{\alpha} [q_M(\alpha, B) - q], \quad \forall h > 0,$$

$$(28) \quad \int_{\Gamma_2} u_h(\alpha, q, B) d\gamma = A_h(\alpha) [q_{m_h}(\alpha, B) - q], \quad \forall h > 0.$$

Proof.– (i) It follows from the variational equalities which define $U(\alpha) \in V$ and $U_h(\alpha) \in V_h \subset V$.

(ii) We have

$$0 \leq a_\alpha(U_h(\alpha) - U(\alpha), U_h(\alpha) - U(\alpha)) = a_\alpha(U_h(\alpha), U_h(\alpha)) + a_\alpha(U(\alpha), U(\alpha)) - \\ - 2 a_\alpha(U_h(\alpha), U(\alpha)) = A_h(\alpha) + A(\alpha) - 2 A_h(\alpha) = A(\alpha) - A_h(\alpha) .$$

(iii) (26) follows from the fact that $A(\alpha) \geq A_h(\alpha)$.

(iv) Taking into account (18) and (22) we obtain the expressions (27) and (28) respectively.

REMARK 1.– From (27) and (28) we obtain the following equivalences :

$$(29) \quad \int_{\Gamma_2} u_h(\alpha, q, B) d\gamma < 0 \Leftrightarrow q > q_{m_h}(\alpha, B) ,$$

$$(30) \quad \int_{\Gamma_1} u_h(\alpha, q, B) d\gamma > 0 \Leftrightarrow q < q_M(\alpha, B) .$$

For each $h > 0$, we define the real function $g_h: (\mathbb{R}^+)^3 \rightarrow \mathbb{R}$ in the following way

$$(31) \quad g_h(\alpha, q, B) = G_{\alpha q B}(u_h(\alpha, q, B)) = -\frac{1}{2} L_{\alpha q B}(u_h(\alpha, q, B)) = \\ = -\frac{1}{2} a_\alpha(u_h(\alpha, q, B), u_h(\alpha, q, B)) < 0 , \quad \forall \alpha, q, B > 0 .$$

REMARK 2.– Owing to (31) we deduce

$$(32) \quad g_h(\alpha, q, B) = -\frac{A_h(\alpha)}{2} q^2 + B q |\Gamma_2| - \frac{\alpha B^2}{2} |\Gamma_1| < 0 , \quad \forall \alpha, q, B > 0 .$$

COROLLARY 4.– From (32) we have

$$(33) \quad A_h(\alpha) > \frac{2 B |\Gamma_2|}{q} - \frac{\alpha B^2 |\Gamma_1|}{q^2} , \quad \forall \alpha, q, B > 0 ,$$

and therefore, we obtain

$$(34) \quad A_h(\alpha) > \frac{|\Gamma_2|^2}{\alpha |\Gamma_1|} , \quad \forall \alpha > 0 .$$

THEOREM 5. – (i) We have the following inequalities

$$(35) \quad q_m(\alpha, B) \leq q_{m_h}(\alpha, B) < q_M(\alpha, B), \quad \forall \alpha, B > 0 ,$$

therefore the set $S_h^2(B)$ is non-empty, where

$$(36) \quad S_h^2(B) = \{ (\alpha, q) \in (\mathbb{R}^+)^2 / q_{m_h}(\alpha, B) < q < q_M(\alpha, B) \} \neq \emptyset.$$

(ii) If $(\alpha, q) \in S_h^2(B)$, for a given $B > 0$, then the function $u_h(\alpha, q, B)$ is of non-constant sign in Ω , that is, we have a steady-state, two-phase, Stefan problem.

Proof.— (i) The second inequality in (35) is obtained from (34).

(ii) It follows from (29) and (30).

LEMMA 6.— (i) We have the following estimates :

$$(37) \quad \left\{ \begin{array}{l} u_{3h} \leq U_h(\alpha) \text{ in } \bar{\Omega}, \\ C_h \leq A_h(\alpha), \\ q_{m_h}(\alpha, B) \leq q_{o_h}(B), \end{array} \right.$$

where

$$(38) \quad C_h = \int_{\Gamma_2} u_{3h} \, d\gamma, \quad q_{o_h}(B) = \frac{B |\Gamma_2|}{C_h}.$$

(ii) The function $A_h = A_h(\alpha)$ is a decreasing function in α and verifies

$$(39) \quad \lim_{\alpha \rightarrow +\infty} A_h(\alpha) = C_h.$$

(iii) The function $q_{m_h} = q_{m_h}(\alpha, B)$ is an increasing function in α and verifies the following properties:

$$(40) \quad q_{m_h}(0^+, B) = 0, \quad q_{m_h}(+\infty, B) = q_{o_h}(B), \quad \forall B > 0.$$

THEOREM 7. — If $q > q_{o_h}(B)$ then $u_h(\alpha, q, B)$ is a function of non-constant sign in Ω when

$$(41) \quad \alpha > \alpha_o(q, B) = \frac{q |\Gamma_2|}{B |\Gamma_1|}.$$

Proof.— If $q > q_{o_h}(B)$ then the corresponding discrete problem for $u_h(q, B)$ (i.e. $\alpha = +\infty$ for $u_h(\alpha, q, B)$) is a two-phase one [13] and therefore $u_h(q, B) < 0$ in some part of Γ_2 , that is $u_h(\alpha, q, B) < 0$ on some part of Γ_2 .

On the other hand, from (27) we get the following equivalence

$$(42) \quad \int_{\Gamma_1} u_h(\alpha, q, B) \, d\gamma > 0 \Leftrightarrow \alpha > \alpha_o(q, B),$$

then the proof is completed.

THEOREM 8.– (i) The function $g_h = g_h(\alpha, q, B)$ satisfies the following properties :

$$(43) \quad \frac{\partial g}{\partial q}(\alpha, q, B) = \int_{\Gamma_2} u_h(\alpha, q, B) d\gamma ,$$

$$(44) \quad \frac{\partial g}{\partial B}(\alpha, q, B) = -\alpha \int_{\Gamma_1} u_h(\alpha, q, B) d\gamma ,$$

$$(45) \quad \frac{\partial g}{\partial \alpha}(\alpha, q, B) = \frac{1}{2} \int_{\Gamma_1} [u_h^2(\alpha, q, B) - B u_h(\alpha, q, B)] d\gamma .$$

(ii) The function $A_h = A_h(\alpha)$ satisfies the following properties :

$$(46) \quad A'_h(\alpha) = \frac{dA_h}{d\alpha}(\alpha) = \frac{B^2 |\Gamma_1|}{q^2} - \frac{2 B |\Gamma_2|}{\alpha q} - \frac{1}{q^2} \int_{\Gamma_1} u_h^2(\alpha, q, B) d\gamma ,$$

$$(47) \quad A'_h(\alpha) \geq -\frac{2 B |\Gamma_2|}{\alpha q} , \quad \forall h > 0 ,$$

$$(48) \quad \frac{d}{d\alpha}[\alpha A_h(\alpha)] = \frac{1}{q^2} a(u_h(\alpha, q, B), u_h(\alpha, q, B)) ,$$

$$(49) \quad \lim_{\alpha \rightarrow +\infty} \alpha A'_h(\alpha) = 0 \quad , \quad \forall h > 0 ,$$

$$(50) \quad \lim_{\alpha \rightarrow +\infty} \frac{\partial q_{mh}}{\partial \alpha}(\alpha, B) = 0 \quad , \quad \forall B > 0 ,$$

Proof.– (i) We use (31) and the definition of the derivative as the limit of the incremental quotient.

(ii) (46) follows from (32) and (43). (47) is obtained from (19) and (46). (48) follows from (31) and (46). (49) is a consequence of (19), (47) and (48). At the end, (50) follows from (23) and (49).

III. A PARTICULAR DISCRETE CASE.

We define a particular discrete case (PDC), similarly to the continuous case (see (12)) [10], as the problem in variables h, α, q, B which verifies the condition

$$(51) \quad \frac{1}{q^2} a(u_h(\alpha, q, B), u_h(\alpha, q, B)) = \text{Const.} .$$

Necessarily the constant must be $\text{Const.} = C_h > 0$ taking $\alpha \rightarrow +\infty$ in (51). On the other hand, taking into account (48), we have the equivalence :

$$(52) \quad (\text{PDC}) \Leftrightarrow \frac{1}{q^2} a(u_h(\alpha, q, B), u_h(\alpha, q, B)) = C_h \Leftrightarrow \frac{d}{d\alpha}[\alpha A_h(\alpha)] = C_h .$$

Since (16) and (51), we deduce

$$(53) \quad C_h = a(U_h(\alpha), U_h(\alpha)) = A_h(\alpha) - \alpha \int_{\Gamma_1} U_h^2(\alpha) d\gamma,$$

that is

$$(54) \quad (\text{PDC}) \Leftrightarrow A_h(\alpha) = C_h + \alpha \int_{\Gamma_1} U_h^2(\alpha) d\gamma.$$

THEOREM 9.— The following propositions are all equivalents to the particular discrete case (52) :

$$(55) \quad u_h(q, B) - u_h(\alpha, q, B) = \frac{q |\Gamma_2|}{\alpha |\Gamma_1|} \text{ in } \Omega,$$

$$(56) \quad u_h(\alpha, q, B)|_{\Gamma_1} = B - \frac{q |\Gamma_2|}{\alpha |\Gamma_1|} \text{ on } \Gamma_1,$$

$$(57) \quad U_h(\alpha, q, B)|_{\Gamma_1} = \frac{|\Gamma_2|}{\alpha |\Gamma_1|} \text{ on } \Gamma_1,$$

$$(58) \quad A_h(\alpha) = C_h + \frac{|\Gamma_2|^2}{\alpha |\Gamma_1|},$$

$$(59) \quad \frac{d}{d\alpha}[\alpha A_h(\alpha)] = C_h.$$

Proof.— Firstly we remark if we have $u_h(q, B) - u_h(\alpha, q, B) = \text{Const.}$ in Ω in condition (55), then the constant must necessarily be given by $\text{Const.} = q |\Gamma_2| / \alpha |\Gamma_1|$ because we integrate equality (55) on Γ_1 and we use (27) and the fact that $u_h(q, B)|_{\Gamma_1} = B$. Similarly, the propositions (55) \Rightarrow (56) and (56) \Rightarrow (57) are true.

(57) \Rightarrow (58). It follows from (54).

(58) \Rightarrow (59). We obtain (59) by deriving the expression (58).

(59) \Rightarrow (55). We deduce the following equivalence :

$$u_h(q, B) - u_h(\alpha, q, B) = \text{Const. in } \Omega \Leftrightarrow a(u_h(q, B) - u_h(\alpha, q, B), u_h(q, B) - u_h(\alpha, q, B)) = 0$$

$$\Leftrightarrow a(u_h(\alpha, q, B), u_h(\alpha, q, B)) = a(u_h(q, B), u_h(q, B)) \Leftrightarrow (52).$$

REMARK 3.— For the particular discrete case we have obtained an analytical expression for the function $A_h(\alpha)$, given by (58), and therefore the description of the set $S_h^2(B)$ is completed.

IV. ERROR BOUNDS AS FUNCTIONS OF THE PARAMETER h .

If we take into account the following interpolation result [1, 3]

$$(60) \quad \|v - \Pi_h v\|_V \leq D_0 h^{r-1} \|v\|_{r, \Omega}, \quad \forall v \in H^r(\Omega) \quad (D_0 > 0),$$

and we suppose the regularity property $U(\alpha) \in H^r(\Omega)$ with $r > 1$ [2, 4, 6, 9] (see in [10,12] three examples in which the function $U(\alpha)$ is C^∞) then we deduce the following approximation results in function of the discretization parameter h .

THEOREM 10.– (i) We have

$$\begin{aligned}
 (61) \quad A(\alpha) - A_h(\alpha) &= a_\alpha(U_h(\alpha) - U(\alpha), U_h(\alpha) - U(\alpha)) = \\
 &= \frac{1}{q^2} a_\alpha(u(\alpha, q, B) - u_h(\alpha, q, B), u(\alpha, q, B) - u_h(\alpha, q, B)) \geq 0.
 \end{aligned}$$

(ii) We have

$$(62) \quad a_\alpha(U(\alpha) - U_h(\alpha), U_h(\alpha)) = 0,$$

$$(63) \quad a_\alpha(U(\alpha) - U_h(\alpha), v_h) = 0, \forall v_h \in V_h.$$

(iii) We have that $U_h(\alpha) = P_{V_h}^\alpha(U(\alpha))$ is the projection of $U(\alpha)$ over the space V_h with respect to the norm associated to the scalar product a_α given by

$$(64) \quad \|v\|_\alpha = \sqrt{a_\alpha(v, v)}, \quad \forall v \in V.$$

(iv) We have the following abstract estimate :

$$(65) \quad \|U(\alpha) - U_h(\alpha)\|_V \leq M_{\alpha, v_h} \inf_{v_h \in V_h} \|U(\alpha) - v_h\|_V$$

with

$$\begin{aligned}
 (66) \quad M_\alpha &= \frac{\|a_\alpha\|}{\lambda_\alpha} \leq \frac{1 + \alpha \|\gamma_0\|^2}{\lambda_1 \text{Inf}(1, \alpha)}, \\
 \lambda_\alpha &= \lambda_1 \text{Inf}(1, \alpha),
 \end{aligned}$$

where $\lambda_1 > 0$ is the coercive constant of the bilinear form a_1 (a_1 is the particular case of a_α when $\alpha=1$), that is

$$(67) \quad a_1(v, v) \geq \lambda_1 \|v\|_V^2, \quad \forall v \in V,$$

being $\gamma_0 : V \rightarrow L^2(\Gamma)$ the trace operator.

(v) We have the following abstract estimate :

$$(68) \quad 0 < A(\alpha) - A_h(\alpha) \leq \inf_{v_h \in V_h} a_\alpha(v_h - U(\alpha), v_h - U(\alpha)).$$

(vi) If we have the regularity property $U(\alpha) \in H^r(\Omega)$ with $r > 1$, then we deduce the following

estimates:

$$(69) \quad \|U(\alpha) - U_h(\alpha)\|_V \leq C_1(\alpha) h^{r-1},$$

$$(70) \quad 0 < A(\alpha) - A_h(\alpha) \leq C_2(\alpha, r) h^{2(r-1)},$$

$$(71) \quad 0 < q_{m_h}(\alpha, B) - q_m(\alpha, B) \leq \frac{C_2(\alpha, r)}{A(\alpha)} q_{m_h}(\alpha, B) h^{2(r-1)},$$

where

$$(72) \quad C_1(\alpha) = D_0 M_\alpha \|U(\alpha)\|_{r, \Omega}, \quad C_2(\alpha, r) = D_0^2 \|a_\alpha\| \|U(\alpha)\|_{r, \Omega}.$$

Proof.— (i) and (ii) follow from the definitions of $U(\alpha)$, $U_h(\alpha)$, $A(\alpha)$ and $A_h(\alpha)$. From (63) we deduce (iii).

(iv) The bilinear form a_α is coercive with a coercive constant λ_α , that is

$$(73) \quad a_\alpha(v, v) \geq \lambda_\alpha \|v\|_V^2, \quad \forall v \in V.$$

For $v_h \in V_h$ we have

$$(74) \quad \begin{aligned} \lambda_\alpha \|U(\alpha) - U_h(\alpha)\|_V^2 &\leq a_\alpha(U(\alpha) - U_h(\alpha), U(\alpha) - U_h(\alpha)) = a_\alpha(U_\alpha - U_h(\alpha), U(\alpha)) = \\ &= a_\alpha(U_\alpha - U_h(\alpha), U(\alpha) - v_h) \leq \|a_\alpha\| \|U(\alpha) - U_h(\alpha)\|_V \|U(\alpha) - v_h\|_V, \end{aligned}$$

which implies (65). On the other hand, we have

$$(75) \quad \begin{aligned} |a_\alpha(u, v)| &\leq |a(u, v)| + \alpha \int_{\Gamma_1} |u| |v| d\gamma \leq \|u\|_V \|v\|_V + \alpha \|u\|_{L^2(\Gamma_1)} \|v\|_{L^2(\Gamma_1)} \leq \\ &\leq (1 + \alpha \|\gamma_\alpha\|^2) \|u\|_V \|v\|_V, \end{aligned}$$

that is (66).

(v) We have

$$(76) \quad \begin{aligned} A(\alpha) - A_h(\alpha) &= a_\alpha(U(\alpha) - U_h(\alpha), U(\alpha) - U_h(\alpha)) = \|U(\alpha) - U_h(\alpha)\|_\alpha^2 \leq \\ &\leq \|U(\alpha) - v_h\|_\alpha^2 = a_\alpha(U(\alpha) - v_h, U(\alpha) - v_h), \quad \forall v_h \in V_h, \end{aligned}$$

that is (68).

(vi) Taking into account the interpolation result (60) and the fact that $\Pi_h(U(\alpha)) \in V_h$, then from (65) and (68) we deduce (69) and (70) respectively. On the other hand, we have

$$(77) \quad q_{m_h}(\alpha, B) - q_m(\alpha, B) = \frac{B |\Gamma_2|}{A_h(\alpha)} \frac{A(\alpha) - A_h(\alpha)}{A(\alpha)} \leq \frac{C_2(\alpha, r)}{A(\alpha)} q_{m_h}(\alpha, B) h^{2(r-1)},$$

that is (71).

REMARK 4.— If $U(\alpha) \in V$ (no necessarily $U(\alpha) \in H^r(\Omega)$ with $r > 1$) then when $h \rightarrow 0$ we have [1, 3]:

$$(78) \quad 0 < A(\alpha) - A_h(\alpha) \leq \|U(\alpha) - \Pi_h(U(\alpha))\|_{\alpha}^2 \rightarrow 0, \quad \text{when } h \rightarrow 0.$$

We define the function

$$(79) \quad Z(\alpha, h, r) = 1 - \frac{C_2(\alpha, r) h^{2(r-1)}}{A(\alpha)} < 1, \quad \forall \alpha, h > 0.$$

and we have the following equivalence (for any $0 < \epsilon < 1$):

$$(80) \quad \epsilon < Z(\alpha, h, r) < 1 \Leftrightarrow h < h_r(\epsilon, \alpha),$$

where

$$(81) \quad h_r(\epsilon, \alpha) = \sqrt{\frac{(1 - \epsilon) A(\alpha)}{D_0 C_2(\alpha, r) \|U(\alpha)\|_{r, \Omega}^2}}, \quad 0 < \epsilon < 1, \alpha > 0.$$

THEOREM 11.— If we let $h, B > 0$, and $0 < \epsilon < 1$ (ϵ is a parameter to be chosen arbitrarily), then we have as functions of the parameter h , the following estimates

$$(82) \quad q_{m_h}(\alpha, B) \leq \frac{1}{\epsilon} q_m(\alpha, B), \quad \forall h \leq h_r(\epsilon, \alpha),$$

$$(83) \quad 0 < q_{m_h}(\alpha, B) - q_m(\alpha, B) \leq \frac{B |\Gamma_2| C_2(\alpha, r)}{\epsilon A^2(\alpha)} h^{2(r-1)}, \quad \forall h \leq h_r(\epsilon, \alpha).$$

Proof.— From (71) we deduce

$$(84) \quad Z(\alpha, h, r) q_{m_h}(\alpha, B) \leq q_m(\alpha, B)$$

and therefore (82), because the equivalence (80). From (71) and (82) we obtain (83).

COROLLARY 12. — We have the following limit

$$(85) \quad \lim_{h \rightarrow 0^+} q_{m_h}(\alpha, B) = q_m(\alpha, B), \quad \forall \alpha, B > 0.$$

LEMMA 13.— If the continuous and discrete cases are particular cases then we have

$$(86) \quad 0 < A(\alpha) - A_h(\alpha) = C - C_h \leq C_0^2 \|u_3\|_{r,\Omega}^2 h^{2(r-1)},$$

$$(87) \quad q_{m_h}(\alpha, B) < \frac{B \alpha |\Gamma_1|}{|\Gamma_2|} = q_M(\alpha, B),$$

$$(88) \quad q_{m_h}(\alpha, B) - q_m(\alpha, B) \leq \frac{B C_0^2 |\Gamma_1|}{|\Gamma_2|} \|u_3\|_{r,\Omega}^2 \frac{\alpha}{A(\alpha)} h^{2(r-1)}.$$

Proof.— If the continuous and discrete cases are particular cases then $A(\alpha)$ and $A_h(\alpha)$ are given explicitly by (13) and (58) respectively, and we obtain (86) taking into account [13]. On the other hand, we have

$$(89) \quad q_{m_h}(\alpha, B) = \frac{B |\Gamma_2|}{C_h + \frac{|\Gamma_2|^2}{\alpha |\Gamma_1|}} < \frac{B \alpha |\Gamma_1|}{|\Gamma_2|} = q_M(\alpha, B),$$

that is (87). Moreover, from (71) and (87) we obtain (88).

REMARK 5.— If $U(\alpha) \in H^2(\Omega) \cap C^0(\bar{\Omega})$ then the convergence of $A_h(\alpha)$ to $A(\alpha)$ and $q_{m_h}(\alpha, B)$ to $q_m(\alpha, B)$ is of order h^2 when $h \rightarrow 0$.

ACKNOWLEDGMENTS.—

This paper has been sponsored by the Projects No. 221 "Aplicaciones de Problemas de Frontera Libre" from CONICET, Rosario – Argentina.

REFERENCES

- [1] S.C. BRENNER – L.R. SCOTT, "The mathematical theory of finite element methods", Springer Verlag, New York (1994).
- [2] F. BREZZI – G. GILARDI, "Partial differential equations", in Finite Element Handbook, H. Kardestuncer (Ed.), McGraw-Hill Book Company, New York (1987), pp. 1.77–1.121.
- [3] P.G. CIARLET, "The finite element method for elliptic problems", North-Holland, Amsterdam (1978).
- [4] P. GRISVARD, "Behavior of the solutions of an elliptic boundary value problem in a polygonal or polyhedral domain", in Numerical Solution of Partial Differential Equations III, SYNSPADE 1975, B. Hubbard (Ed.), Academic Press, New York (1976), 207–274.
- [5] D. KINDERLEHRER – G. STAMPACCHIA, "An introduction to variational inequalities and their applications", Academic Press, New York (1980).
- [6] M.K.V. MURTHY – G. STAMPACCHIA, "A variational inequality with mixed boundary conditions", Israel J. Math., 13 (1972), 188–224.
- [7] R.H. NOCHETTO, "Error estimates for multidimensional Stefan problems with general boundary conditions", in Free Boundary Problems : Applications and Theory, A. Bossavit – A. Damlamian – M. Frémond (Eds.), Research Notes in Mathematics, Pitman, London, 120 (1985), 50–60.
- [8] J.F. RODRIGUES, "Aspects of the variational approach to a continuous casting problem", in Free Boundary Problems : Applications and Theory, A. Bossavit – A. Damlamian – M. Frémond (Eds.), Research Notes in Mathematics, Pitman, London, 120 (1985), 72–83.
- [9] E. SHAMIR, "Regularization of mixed second-order elliptic problems", Israel J. Math., 6 (1968), 150–168.
- [10] E.D. TABACMAN – D.A. TARZIA, "Sufficient and/or necessary condition for the heat transfer coefficient on Γ_1 and the heat flux Γ_2 to obtain a steady-state two-phase Stefan problem", J. Differential Equations, 77 (1989), 16–37.
- [11] D.A. TARZIA, "Sur le problème de Stefan à deux phases", C.R. Acad. Sc. Paris, 288 A (1979), 941–944.
- [12] D.A. TARZIA, "An inequality for the constant heat flux to obtain a steady-state two-phase Stefan problem", Engineering Analysis, 5 (1988), 177–181. See also "The two-phase Stefan problem and some related conduction problems", Reuniões em Matemática Aplicada e Computação Científica, Vol. 5, SBMAC, Rio de Janeiro (1987).
- [13] D.A. TARZIA, "Numerical analysis for the heat flux in a mixed elliptic problem to obtain a discrete steady-state two-phase Stefan problem", SIAM J. Numer. Anal., To appear.



Unité de recherche INRIA Rocquencourt
Domaine de Voluceau - Rocquencourt - B.P. 105 - 78153 Le Chesnay Cedex (France)
Unité de recherche INRIA Lorraine - Technopôle de Nancy-Brabois - Campus scientifique
615, rue du Jardin Botanique - B.P. 101 - 54602 Villers lès Nancy Cedex (France)
Unité de recherche INRIA Rennes - IRISA, Campus universitaire de Beaulieu 35042 Rennes Cedex (France)
Unité de recherche INRIA Rhône-Alpes 46, avenue Félix Viallet - 38031 Grenoble Cedex 1 (France)
Unité de recherche INRIA Sophia Antipolis - 2004, route des Lucioles - B.P. 93 - 06902 Sophia Antipolis Cedex (France)

Éditeur
INRIA - Domaine de Voluceau - Rocquencourt - B.P. 105 - 78153 Le Chesnay Cedex (France)

ISSN 0249 - 6399



* R R . 2 4 5 5 *