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On the FEM solution of a coupled contact-two-phase Stefan problem in thermo-elasticity. Coercive case

Jiří Nedoma*, Jan Dvořák

Institute of Computer Science, Academy of Sciences of the Czech Republic, Pod vodárenskou věží 2, 182 07 Prague 8-Libeň, Czech Republic

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Abstract

In the paper a semi-implicit discretization in time of the weak formulation of the coupled signorini type contact-twophase Stefan Problem is numerically analyzed. The problem leads to coupled elliptic variational inequalities, which are approximated by the FEM.

Keywords: Stefan Problem; Osteotomy; Contact problems; Variational inequality

1. Introduction

The problem investigated represents a simulation of geodynamic processes in subduction zones, based on plate tectonics, contact problems and two-phase Stefan problems. In this paper we shall consider a contact problem of the Signorini type without friction in thermo-elasticity, phase transitions and the case of uniformly moving colliding bodies. Thus the inertial forces are equal to zero and time can be taken as a parameter; the Signorini problem will depend on time through the boundary conditions. Therefore, the weak formulation of the contact part of our problem thus results in an elliptic variational inequality. A semi-implicit discretization in time of the weak formulation of the two-phase Stefan problem using the enthalpy method (cf. [3, 8]) results in an elliptic boundary-value problem and thus leads to an elliptic variational inequality. We shall consider a FEM approximation of the coupled problem and obtain the convergence of the FEM approximation to the weak solution, which we presume to exist.

^{*}Corresponding author. e-mail: nedoma@uivt.cas.cz.

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2. Problem definition

In this paper we shall deal with the following problem consisting of the equation of motion for the case of uniform motion in linear thermo-elasticity

$$\frac{\partial}{\partial x_i}(c_{ijkl}(x)e_{kl}(u(x,t)) + \beta_{ij}(x)(\Theta(x,t) - \Theta_0(x))) - f_i(x,t) = 0$$
(2.1)

for almost every $(x, t) \in \Omega \times I$, i, j, k, l = 1, 2,

and of the heat conduction equation

$$\rho(x)c_e(x)\frac{\partial\Theta(x,t)}{\partial t} + \rho(x)\beta_{ij}(x)\Theta_0(x)e_{ij}(\dot{u}(x,t)) - \frac{\partial}{\partial x_i}\left(\kappa_{ij}(x)\frac{\partial\Theta(x,t)}{\partial x_j}\right) = Q(x,t)$$
(2.2)

for almost every $(x, t) \subset \Omega \times I$, i, j = 1, 2,

where $I = \langle t_0, t_1 \rangle$, $\Omega = \bigcup_{m=1}^n \Omega^m \subset \mathbb{R}^2$ is a convex polygonal (and therefore bounded) region occupied by colliding bodies Ω^m with boundaries $\partial \Omega^m = \overline{\Gamma}_{\tau}^m \cup \overline{\Gamma}_u^m \cup \overline{\Gamma}_c^m$, $\overline{\Gamma}_c^m = \bigcup_{l=1}^n \overline{\Gamma}_c^{ml}$, $\Gamma_c^{ml} = \overline{\Omega}^m \cap \overline{\Omega}^l$. Boundary $\partial \Omega$ consists of two parts, $\partial \Omega = \overline{\Gamma}_{\tau} \cup \overline{\Gamma}_u$, $\overline{\Gamma}_{\tau} = \bigcup_{m=1}^n \overline{\Gamma}_{\tau}^m$, $\overline{\Gamma}_u = \bigcup_{m=1}^n \overline{\Gamma}_u^m$. We also define $\Gamma_c = \bigcup_{k,l=1,k \neq l}^n \Gamma_c^{kl}$. On Γ_{τ} loading is prescribed, on Γ_u displacements are prescribed, Γ_c represents contact boundary. Einstein's summational convention is used.

We consider the following boundary conditions:

$$\tau_{ij}n_j = P_{0i}, \quad \Theta = 0, \quad (x,t) \in \Gamma_\tau \times I, \tag{2.3a,b}$$

$$u = u_0, \quad \kappa_{ij} \frac{\partial \Theta}{\partial x_j} n_i = q, \quad (x, t) \in \Gamma_u \times I,$$
 (2.4a, b)

$$u_{n}^{k} - u_{n}^{l} \leq 0, \quad \tau_{n}^{k} = -\tau_{n}^{l} \leq 0, \quad \tau_{n}^{k} (u_{n}^{k} - u_{n}^{l}) = 0, \quad \tau_{t}^{k} = -\tau_{t}^{l} = 0,$$

$$\Theta^{k} = \Theta^{l}, \quad \kappa_{ij} \frac{\partial \Theta}{\partial x_{j}} n_{i} \Big|_{(k)} = -\kappa_{ij} \frac{\partial \Theta}{\partial x_{j}} n_{i} \Big|_{(l)}, \quad (x, t) \in \Gamma_{c}^{kl} \times I,$$

(2.5a-f)

where *n* is the unit outward normal to Γ_c^l related to Ω^k , u_n is the normal component of the displacement vector and $\tau_n(u) = \tau_{ij}(u)n_in_j$, $\tau_t = \tau - \tau_n n$ are the normal and tangential components of the stress vector. Since we consider the case without friction, condition (2.5d) holds. Let $R^s(t)$ denote the phase change boundaries at time *t*. These surfaces $R^s(t)$ divide Ω into regions Ω_S^s , Ω_L^s representing, respectively, the solid and the liquid phases as well as recrystallized phases. On the surface $R^s(t)$ the following conditions are given:

$$\Theta_{S}^{s} = \Theta_{L}^{s} = \Theta_{R}, \quad \left(\kappa_{ij}\frac{\partial\Theta}{\partial x_{j}}v_{i}\right)_{S} - \left(\kappa_{ij}\frac{\partial\Theta}{\partial x_{j}}v_{i}\right)_{L} = -\rho L^{s}v_{v}^{s}, \tag{2.6}$$

where ρ represents density, Θ_R the temperature of the phase transition, Θ_S^s , Θ_L^s are the temperatures at the phase change boundary $R^s(t)$ in the solid and liquid phases, respectively, v^s the unit normal to $R^s(t)$ pointing towards Ω_S^s , v_v^s is the speed of $R^s(t)$ along v^s and L^s is the latent heat of phase transition or recrystallization. Also let

$$\Theta(x, t_0) = \Theta_0(x). \tag{2.7}$$

Assume that c_s^s , c_L^s , ρ_s^s , ρ_L^s are the specific heats and densities in the solid and liquid phases, and $\rho_s^s = \rho_L^s$ on $R^s(t)$. Following [3, 5], we define the generalized enthalpy $H(\Theta)$ as the subdifferential of $\Phi(\Theta)$ — defined in the usual way as in the convex analysis (cf [4]) — by a monotonically increasing multivalued function of temperature with a jump discontinuity at the phase change temperature Θ_R of the form

$$\partial \Phi(\Theta) \equiv H(\Theta) = \begin{cases} \rho_L^s c_L^s (\Theta - \Theta_R) + \rho L & \text{for } \Theta > \Theta_R, \\ \rho_S^s c_S^s (\Theta - \Theta_R) & \text{for } \Theta < \Theta_R, \\ [0, \rho L] & \text{for } \Theta = \Theta_R, \end{cases}$$
(2.8)

where L is the latent heat, $[0, \rho L]$ is the enthalpy interval and $\Phi \colon \mathbb{R} \to \mathbb{R}$ is a piecewise quadratic convex function. Thus Φ is a continuous convex and locally Lipschitz continuous function, i.e.,

$$|\Phi(\Theta_1) - \Phi(\Theta_2)| \leq \max\{|\partial \Phi(\Theta_1)|, |\partial \Phi(\Theta_2)|\} |\Theta_1 - \Theta_2| \leq c_k |\Theta_1 - \Theta_2|, \qquad (2.8a)$$

when $|\Theta_1|, |\Theta_2| \leq K$. Since $\partial H/\partial t = \rho c \ \partial \Theta/\partial t$, (2.2) becomes

$$\frac{\partial H(\Theta)}{\partial t} + \rho \beta_{ij} \Theta_0 e_{ij}(\dot{u}) = \frac{\partial}{\partial x_i} \left(\kappa_{ij} \frac{\partial \Theta}{\partial x_j} \right) + Q, \quad (x, t) \in \Omega \times I.$$
(2.2)

Let also, without loss of generality, (2.3b) be rewritten to

$$H(x, t) = 0.$$
 (2.3b)

Moreover, (2.7) becomes

$$H(x, t_0) = H_0(x).$$
(2.7)

Let the problem (2.1)-(2.7) be denoted by (P). We shall assume that the solution of the problem (P) exists and is unique. The semi-implicit discretization of the two-phase Stefan problem (2.2'), (2.3b'), (2.4b), (2.5e, f), (2.6) and (2.7') leads at every time t to the boundary-value problem for nonlinear partial differential equations of elliptic type. This, together with contact problem (2.2), (2.3a), (2.4a) and (2.5a-d), gives a system of equations of elliptic type for the coupled contact-two-phase Stefan problem. On discretizing

$$\frac{\partial H(\Theta)}{\partial t} = \frac{H(\Theta^{m+1}) - H(\Theta^m)}{\Delta t}, \quad \Theta^m = \Theta(x, m\Delta t),$$

(2.2') can be expressed in the following time-discrete form:

$$H(\Theta^{m+1}) - \Delta t \frac{\partial}{\partial x_i} \left(\kappa_{ij} \frac{\partial \Theta^{m+1}}{\partial x_j} \right) + \Delta t \rho \Theta_0 \beta_{ij} e_{ij}(\dot{u}) = H(\Theta^m) + \Delta t Q^{m+1}, \qquad (2.2'')$$

where

$$Q^{m+1} = \int_{m\Delta t}^{(m+1)\Delta t} Q(\tau) \,\mathrm{d}\tau.$$

For simplicity let us put $\Theta \equiv \Theta^{m+1}$, $u \equiv u^{m+1}$, $\overline{Q} = H(\Theta^m) + \mu Q^{m+1} + \alpha \Theta_R$, $\alpha \Theta + \partial \Phi(\Theta) \equiv \Theta^{m+1}$ $H(\Theta) + \alpha \Theta_R$, where $0 < \alpha \le \min\{\rho_S^s c_S^s, \rho_L^s c_L^s\}$ and $\mu = \Delta t$ (see [3]).

Then Eq. (2.2'') yields

$$\alpha \Theta - \mu \frac{\partial}{\partial x_i} \left(\kappa_{ij} \frac{\partial \Theta}{\partial x_j} \right) + \partial \Phi(\Theta) + \mu \rho \Theta_0 \beta_{ij} e_{ij}(\mathbf{u}) = \bar{Q}, \qquad (2.2''')$$

which corresponds to the generalized form of [4]. Then our problem for the fixed time t leads to a coupled elliptic variational problem and the techniques of [3, 4] for the thermal part and of [6] for the elastic part can be used.

Let $V = \{v | v \in [H^1(\Omega)]^2, v = 0 \text{ on } \Gamma_u \text{ in the sense of traces} \}$ be the space of virtual displacements, $V = \{z | z \in H^1(\Omega), z = 0 \text{ on } \Gamma_t \text{ in the sense of traces} \}$ be the space of virtual temperatures and $K = \{v | v \in V, v_n^k - v_n^l \leq 0 \text{ on } \Gamma_c\}$ be the set of admissible displacements. On V we define bilinear form a(.,.) and functionals S(.), $b_s(\Theta_{\cdot})$ by

$$a(u, v) = \int_{\Omega} c_{ijkl} e_{ij}(u) e_{kl}(v) dx,$$

$$S(v) = \int_{\Omega} f_i v_i dx + \int_{\Gamma_v} P_{0i} v_i ds, \quad b_s(\Theta, v) = \int_{\Omega} \frac{\partial}{\partial x_j} (\beta_{ij} \Theta) v_i dx,$$

and on V bilinear form $a_{\Theta}(.,.)$, scalar product (.,.) and functionals $s(.), j(.), b_{p}(.,z)$ by

$$\begin{aligned} a_{\Theta}(\Theta, z) &= \int_{\Omega} \kappa_{ij} \frac{\partial \Theta}{\partial x_i} \frac{\partial z}{\partial x_j} \, \mathrm{d}x, \quad (\Theta, z) = \int_{\Omega} \Theta z \, \mathrm{d}x, \\ s(z) &= -\mu \int_{\Gamma_u} \kappa_{ij} \frac{\partial \Theta}{\partial x_j} n_i z \, \mathrm{d}x + \mu \int_{\Omega} Q z \, \mathrm{d}x, \quad j(z) = \int_{\Omega} \Phi(z(x)) \, \mathrm{d}x, \\ b_{\mathbf{p}}(v, z) &= \mu \int_{\Omega} \rho \Theta_0 \beta_{ij} \frac{\partial v_i}{\partial x_j} z \, \mathrm{d}x. \end{aligned}$$

Now let us formulate our problem in a variational form:

Definition 2.1. By variational solution of the problem (P) we understand a pair of functions (Θ, u) , $\Theta \in {}^{\wedge}V, u \in K$ such that

$$a(u, v - u) + b_s(\Theta, v - u) \ge S(v - u) \quad \forall v \in K,$$
(2.9a)

$$\alpha(\Theta, z - \Theta) + \mu a_{\Theta}(\Theta, z - \Theta) + b_{p}(u, z - \Theta) + j(z) - j(\Theta) \ge s(z - \Theta) \quad \forall z \in {}^{\wedge}V.$$
(2.9b)

414

3. FEM approximation

Assume $\Omega \subset \mathbb{R}^2$ to be polygonal, $h_0 > 0$. Let the domain Ω be triangulated by a triangulation T^h for $h \in (0, h_0]$. Let $\{T^h\}$ be a system of regular triangulations defined as in [6], with the end points $\overline{\Gamma}_u \cap \overline{\Gamma}_c$, $\overline{\Gamma}_u \cap \overline{\Gamma}_c$, $\overline{\Gamma}_c \cap \overline{\Gamma}_\tau$ coinciding with the vertices of the triangles T^h . Let ${}^{\wedge}V_h$, V_h be the spaces of linear finite elements

$$^{\wedge}V_{h} = \left\{ z \mid z \in C(\bar{\Omega}), \mid z/T^{h} \in P_{1}, z = 0 \text{ on } \Gamma_{\tau}, \forall T^{h} \in T^{h} \right\},$$
$$V_{h} = \left\{ v \mid v \in [C(\bar{\Omega})]^{2}, \mid v/T^{h} \in [P_{1}]^{2}, v = 0 \text{ on } \Gamma_{u}, \forall T^{h} \in T^{h} \right\}$$

where P_1 is the space of linear polynomials and let $K_h = \{v | v \in V_h, v_n^k - v_n^l \leq 0 \text{ on } \Gamma_c\}$ be the set of finite element approximations of the set of admissible displacements.

Definition 3.1. The pair of functions (Θ_h, u_h) is said to be a *finite element approximation* of the problem (P) if

$$a(u_{h}, v_{h} - u_{h}) + b_{s}(\Theta_{h}, v_{h} - u_{h}) \ge S(v_{h} - u_{h}) \quad \forall v_{h} \in K_{h},$$

$$\alpha(\Theta_{h}, z_{h} - \Theta_{h}) + \mu a_{\Theta}(\Theta_{h}, z_{h} - \Theta_{h}) + b_{p}(u_{h}, z_{h} - \Theta_{h}) + j(z_{h}) - j(\Theta_{h}) \ge s(z_{h} - \Theta_{h})$$

$$\forall z_{h} \in {}^{\wedge}V_{h}.$$
(3.1a, b)

Put

$$\Omega_{+} = \{ x | \Theta(x) > \Theta_{R} \}, \quad \Omega_{+h} = \{ T^{h} \in T^{h} | \Theta > \Theta_{R} \text{ on } T^{h} \},$$

$$\Omega_{-} = \{ x | \Theta(x) < \Theta_{R} \}, \quad \Omega_{-h} = \{ T^{h} \in T^{h} | \Theta < \Theta_{R} \text{ on } T^{h} \},$$

$$\Omega_{0} = \{ x | \Theta(x) = \Theta_{R} \}, \quad \Omega_{0h} = \{ T^{h} \in T^{h} | \Theta = \Theta_{R} \text{ on } T^{h} \}.$$

(3.2a, f)

Let $\Omega_{*h} = \Omega - (\Omega_{+h}\Omega_{-h} \cup \Omega_{0h})$. Since the free boundary is contained in some triangles, Ω_{*h} is not empty. The length of the free boundary $\bigcup R^s(t)$ satisfies meas $\{\bigcup R^s(t)\} = \max\{\partial\Omega_+ \cap \partial\Omega_-\} + \max\{\partial\Omega_0 \cap \partial\Omega_0\} + \max\{\partial\Omega_0 \cap \partial\Omega_+\} < M$, i.e., it is finite. Then there exists a constant c, independent of h, such that the number of triangles N_{*h} in Ω_{*h} is bounded by $N_{*h} < c/h$. Denote by $\|.\|_{0,1}$ the norm in $H^0(\Omega) = L_2(\Omega), \|.\|_{1,1}$ in $H^1(\Omega), \|.\|_{1,2}$ in $[H^1(\Omega)]^2$.

For any pair of functions (z, v) on Ω we define its Lagrange interpolate (z_{LI}, v_{LI}) , $z_{LI} \in {}^{\wedge}V_h$, $v_{LI} \in V_h$ and $(z_{LI}, v_{LI}) = (z, v)$ at each vertex of triangulation T^h . Then due to the well-known interpolate estimate (cf. [1]) it holds also for Lagrange interpolate

$$\begin{aligned} \|v - v_{\mathrm{LI}}\|_{0,2} + h \|v - v_{\mathrm{LI}}\|_{1,2} &\leq ch^2, \quad \forall v \in [H_0^1(\Omega)]^2 \cap [H^2(\Omega)]^2, \\ \|z - z_{\mathrm{LI}}\|_{0,1} + h \|z - z_{\mathrm{LI}}\|_{1,1} &\leq ch^2, \quad \forall z \in H_0^1(\Omega) \cap H^2(\Omega). \end{aligned}$$

For $\Theta, z \in {}^{\wedge}V_h$ put

$$(\Theta, z)_{h} = \sum_{T^{h} \in T^{h}} \frac{1}{3} \operatorname{meas}(T^{h}) \Theta_{i}^{T} z_{i}^{T}, \quad j_{h}(z) = \int_{\Omega} (\Phi(z))_{L1} dx = \sum_{T^{h} \in T^{h}} \frac{1}{3} \operatorname{meas}(T^{h}) \sum_{i=1}^{3} \Phi(z_{i}^{T}),$$

where meas (T^h) represents the area of triangle T^h , z_i represents the value of z at node i of triangle T^h .

Lemma 3.2. (Ciavaldini). The following estimates hold:

(a) $|(\mathcal{O}, z)_h - (\mathcal{O}, z)| \le ch^2 ||\mathcal{O}||_{1,1} ||z||_{1,1} \quad \forall \mathcal{O}, z \in {}^{\wedge}V_h,$ (b) $||z||_{0,1} \le (z, z)_h^{1/2} \le c ||z||_{0,1} \quad \forall z \in {}^{\wedge}V_h.$

For the proof see [2].

Lemma 3.3. For $\Theta \in {}^{\wedge}V$, $u \in K$, $\Theta_h \in {}^{\wedge}V_h$, $u_h \in K_h$ we have

$$\begin{aligned} \alpha \| \Theta - \Theta_h \|_{0,1}^2 + \mu \| \Theta - \Theta_h \|_{1,1}^2 &\leq c \left[\alpha(\Theta_h - \Theta, z_h - \Theta) + \mu a_\Theta(\Theta_h - \Theta, z_h - \Theta) \right. \\ &+ \alpha(\Theta, z - \Theta_h) + \mu a_\Theta(\Theta, z - \Theta_h) + \alpha(\Theta, z_h - \Theta) + \mu a_\Theta(\Theta, z_h - \Theta) + b_p(u, z_h - \Theta) \\ &+ b_p(u, z - \Theta_h) + j(z) - j(\Theta_h) + j(z_h) - j(\Theta) - s(z - \Theta_h) - s(z_h - \Theta) \right]^{1/2} \\ &\quad \forall z \in {}^{\wedge}V, \quad z_h \in {}^{\wedge}V_h, \end{aligned}$$

$$(3.3a)$$

$$\| u - u_h \|_1 \leq c_0 \left[a(u_h - u, v_h - u) + a(u, v - u_h) + a(u, v_h - u) - S(v - u_h) - S(v_h - u) \right]$$

$$+b_s(\Theta, v-u_h)+b_s(\Theta, v_h-u)]^{1/2} \quad \forall v \in K, v_h \in K_h, c_0 = const. > 0.$$
 (3.3b)

Proof. Let $\Theta \in {}^{\wedge}V$, $\Theta_h \in {}^{\wedge}V_h$, $u \in K$, $u_h \in K_h$. Using (2.9b), (3.1b) and adding and subtracting terms $\alpha(\Theta, \Theta - \Theta_h) - \alpha(\Theta_h, \Theta) + \mu a_{\Theta}(\Theta, \Theta - \Theta_h) - \mu a_{\Theta}(\Theta_h, \Theta)$ and similarly using (2.9a), (3.1a) and adding and subtracting $a(u, u - u_h) - a(u_h, u)$ leads directly to:

(a) Firstly,

$$\begin{aligned} \alpha(\Theta, \Theta - \Theta_h) - \alpha(\Theta_h, \Theta) - \alpha(\Theta, \Theta - \Theta_h) + \alpha(\Theta_h, \Theta) + \alpha(\Theta, z - \Theta) + \alpha(\Theta_h, z_h - \Theta_h) \\ + \mu a_{\Theta}(\Theta, z - \Theta) + \mu a_{\Theta}(\Theta_h, z_h - \Theta_h) + \mu a_{\Theta}(\Theta, \Theta - \Theta_h) - \mu a_{\Theta}(\Theta_h, \Theta) - \mu a_{\Theta}(\Theta, \Theta - \Theta_h) \\ + \mu a_{\Theta}(\Theta_h, \Theta) + b_p(u, z - \Theta) + b_p(u_h, z_h - \Theta_h) + j(z) - j(\Theta) + j(z_h) - j(\Theta_h) - s(z - \Theta) \\ - s(z_h - \Theta_h) \ge 0. \end{aligned}$$

From here it follows that

$$\begin{aligned} \alpha(\Theta, \Theta - \Theta_h) - \alpha(\Theta_h, \Theta - \Theta_h) + \mu a_{\Theta}(\Theta, \Theta - \Theta_h) - \mu a_{\Theta}(\Theta_h, \Theta - \Theta_h) \\ &= \alpha(\Theta - \Theta_h, \Theta - \Theta_h) + \mu a_{\Theta}(\Theta - \Theta_h, \Theta - \Theta_h) \\ &\leq \alpha(\Theta_h - \Theta, z_h - \Theta) + \mu a_{\Theta}(\Theta_h - \Theta, z_h - \Theta) + \alpha(\Theta, z - \Theta_h) \\ &+ \mu a_{\Theta}(\Theta, z - \Theta_h) + \alpha(\Theta, z_h - \Theta) + \mu a_{\Theta}(\Theta, z_h - \Theta) + b_p(u, z - \Theta) \\ &+ b_p(u_h, z_h - \Theta_h) + j(z) - j(\Theta) + j(z_h) - j(\Theta_h) + s(\Theta_h - z) + s(\Theta - z_h). \end{aligned}$$

Hence (3.3a) follows.

(b) Secondly,

$$a(u, v - u) + a(u_h, v_h - u_h) + a(u, u - u_h) - a(u_h, u) - a(u, u - u_h) + a(u_h, u) + b_s(\Theta, v - u) + b_s(\Theta_h, v_h - u_h) - S(v - u) - S(v_h - u_h) \ge 0.$$

From here it follows that

$$a(u, u - u_h) - a(u_h, u - u_h)$$

= $a(u - u_h, u - u_h) \leq a(u_h - u, v_h - u) + a(u, v - u_h) + a(u, v_h - u)$
+ $b_s(\Theta, v - u) + b_s(\Theta_h, v_h - u_h) + S(u_h - v) + S(u - v_h).$

Hence (3.3b) follows.

Corollary. Let ${}^{\wedge}V_h \subset {}^{\wedge}V$, $K_h \subset K$. Then by substituting $z = \Theta_h$ in (3.3a) and $v = u_h$ in (3.3b) and adding the resulting inequalities, we obtain

$$\begin{aligned} \alpha \| \Theta - \Theta_{h} \|_{0,1}^{2} + \mu \| \Theta - \Theta_{h} \|_{1,1}^{2} + \| u - u_{h} \|_{1,2}^{2} \\ &\leq C \left[\alpha (\Theta_{h} - \Theta, z_{h} - \Theta) + \mu a_{\Theta} (\Theta_{h} - \Theta, z_{h} - \Theta) + a (u_{h} - u, v_{h} - u) + \alpha (\Theta, z_{h} - \Theta) \right. \\ &+ \mu a_{\Theta} (\Theta, z_{h} - \Theta) + a (u, v_{h} - u) + b_{p} (u, \Theta_{h} - \Theta) + b_{p} (u, z_{h} - \Theta_{h}) + b_{s} (\Theta, u_{h} - u) \\ &+ b_{s} (\Theta, v_{h} - u_{h}) + j (z_{h}) - j (\Theta) + s (\Theta - z_{h}) + S (u - v_{h}) \right] \quad \forall z_{h} \in ^{\wedge} V, v_{h} \in K_{h}. \end{aligned}$$

$$(3.4)$$

Lemma 3.4. It holds that

(a) $j(v) \leq j_h(v) \quad \forall v \in V_h,$ (b) $|j(u_{LI}) - j(u)| \leq c ||u - u_{LI}||_{0,1},$ (c) $|j_h(u_{LI}) - j(u_{LI}) \leq ch^2.$

For the proof see [3].

Lemma 3.5. Let $\partial \beta_{ij} / \partial x_j \in L^{\infty}(\Omega) \ \forall i, j$. Then

 $|b_{s}(\Theta - \Theta_{0}, v) + b_{p}(v, \Theta)| \leq c((1 + \|\Theta(t)\|_{1,1}) \|v(t)\|_{0,2} + \|\Theta(t)\|_{0,1} \|v(t)\|_{1,2}).$

The proof follows from the above assumption and the definitions of b_s and b_p (also see [8]).

Theorem 3.6. Let Γ_c be polygonal and let free boundary $\bigcup_s R^s(t)$ be finite. Let $\Theta \in W^{1,\infty}(\Omega) \cap H^2(\Omega)$, $u \in K \cap [H^2(\Omega)]^2$, $u/\Gamma_c \in H^2(\Gamma_c)^2$. Let $\Omega_+, \Omega_-, \Omega_0, \Omega_{+h}, \Omega_{-h}, \Omega_{0h}$ be defined by (3.2a-f) and let $N_{*h} < c/h$. Then

$$\alpha \| \Theta - \Theta_h \|_{0,1}^2 + \mu \| \Theta - \Theta_h \|_{1,1}^2 + \| u - u_h \|_{1,2}^2 \le ch.$$
(3.5)

417

Proof. To prove this theorem we use a technique similar to that of [6]. Using Lemma 3.3, we estimate (3.5). To achieve this, we shall assume that Θ and u are sufficiently regular. Terms $\alpha(\Theta, z - \Theta_h) + \mu a_{\Theta}(\Theta, z - \Theta_h) - s(z - \Theta_h)$, $\alpha(\Theta, z_h - \Theta) + \mu a_{\Theta}(\Theta, z_h - \Theta) - s(z_h - \Theta)$ and $a(u, v - u_h) - S(v - u_h)$, $a(u, v_h - u) - S(v_h - u)$ are estimated by applying Green's lemma and later by using a suitable choice of $\Theta_h \in {}^{\wedge}V_h$, $\Theta \in {}^{\wedge}V$, $u_h \in K_h$, $u \in K$. We then obtain

$$\begin{split} \alpha \| \Theta - \Theta_{h} \|_{0,1}^{2} + \mu \| \Theta - \Theta_{h} \|_{1,1}^{2} + \| u - u_{h} \|_{1,2}^{2} \\ &\leq c [\alpha(\Theta_{h} - \Theta, z_{h} - \Theta) + \mu a_{\theta}(\Theta_{h} - \Theta, z_{h} - \Theta) + a(u_{h} - u, v_{h} - u) + \int_{T_{u}} q(z_{h} - \Theta) ds \\ &+ \int_{\partial \Omega} \tau_{ij}(u) n_{j}(v_{h} - u)_{i} ds - \int_{T_{v}} P_{i}(v_{h} - u)_{i} ds + j(z_{h}) - j(\Theta) + j(z) - j(\Theta_{h}) + b_{p}(u, z_{h} - \Theta) \\ &+ b_{s}(\Theta - \Theta_{0}, v_{h} - u) + b_{p}(u, z - \Theta_{h}) + b_{s}(\Theta - \Theta_{0}, v - u_{h})] \\ &\leq c [\alpha \| \Theta_{h} - \Theta \|_{0,1} \| z_{h} - \Theta \|_{0,1} + \mu \| \Theta_{h} - \Theta \|_{1,1} \| z_{h} - \Theta \|_{1,1} + \| u_{h} - u \|_{1,2} \| v_{h} - u \|_{1,2} \\ &+ \int_{\bigcup u \Gamma_{v}^{T_{u}}} \tau_{h}^{k}(u)((v_{h}^{k} - v_{h}^{1})_{n} - (u_{h}^{k} - u_{h}^{1})) ds + \int_{\Gamma_{u}} \Theta \cdot n(z - \Theta_{h}) ds \\ &+ j(z_{h}) - j(\Theta) + j(z) - j(\Theta_{h}) \\ &+ b_{p}(u, z_{n} - \Theta) + b_{s}(\Theta - \Theta_{0}, v_{h} - u) + b_{p}(u, z - \Theta_{h}) + b_{s}(\Theta - \Theta_{0}, v - u_{h})] \\ &\leq c [\frac{1}{2} \varepsilon \| \Theta - \Theta_{h} \|_{0,1}^{2} + \frac{1}{2} \varepsilon^{-1} \| \Theta - z_{h} \|_{0,1}^{2} + \frac{1}{2} \varepsilon \| \Theta - \Theta_{h} \|_{1,1}^{2} \\ &+ \frac{1}{2} \varepsilon^{-1} \| v_{h} - u \|_{1,2}^{2} + \int_{\bigcup u \Gamma_{v}^{T_{u}}} \tau_{ij}^{i}(u) n_{j}((v_{h}^{k} - v_{h}^{1})_{n} - (u_{n}^{k} - u_{n}^{1})) ds \\ &+ \int_{\Gamma_{u}} \Theta \cdot n(z - \Theta_{h}) ds + j(z_{h}) - j(\Theta) \\ &+ j(z) - j(\Theta_{h}) + b_{p}(u, z_{h} - \Theta) + b_{s}(\Theta - \Theta_{0}, v_{h} - u) \\ &+ b_{p}(u, z - \Theta_{h}) + b_{s}(\Theta - \Theta_{0}, v - u_{h})]. \end{split}$$

To estimate the last inequality, we put $z_h = \Theta_{LI}$, $v_h = u_{LI}$, where $\Theta_{LI} \in {}^{\wedge}V_h$ is the Lagrange interpolation of Θ on triangulation T^h and $u_{LI} \in V_h$ is the Lagrange interpolation of u on triangulation T^h . Following [7], we have $(u_{LI}^k - u_{LI}^l)_n \leq 0$ on Γ_c , thus $u_{LI} \in K$. Since $u_{LI} \in V_h$, then $u_{LI} \in K_h$. Furthermore, we have

$$\| u_{\mathrm{LI}} - u \|_{1,2} \leq c_{\mathrm{r}} h \| u \|_{1,2},$$

$$\| (u_{\mathrm{LI}}^{k} - u_{\mathrm{LI}}^{l})_{n} - (u_{n}^{k} - u_{n}^{l}) \|_{[L^{2}(\Gamma_{c})]^{2}} \leq c_{s} h^{2} \sum_{\Gamma_{c}^{kl}} \| u_{n}^{k} - u_{n}^{l} \|_{[H^{2}(\Gamma_{c})]^{2}}.$$

Due to Lemmas 3.4 and 3.2,

$$j(\Theta_{h}) - j(\Theta) + j_{h}(\Theta_{LI}) - j_{h}(\Theta_{h}) \leq j_{h}(\Theta_{LI}) - j(\Theta) = j_{h}(\Theta_{LI}) - j(\Theta_{LI}) + j(\Theta_{LI}) - j(\Theta)$$

$$\leq ch^{2} + c \|\Theta - \Theta_{LI}\|_{0,1},$$

$$\alpha[(\Theta_{h}, \Theta_{h} - \Theta_{LI}) - (\Theta_{h}, \Theta_{h} - \Theta_{LI})_{h}] \leq ch^{2},$$

$$\|\Theta_{LI} - \Theta\|_{1,1} \leq c_{r}h^{2} \|\Theta\|_{2,1}, \quad \|\Theta_{LI} - \Theta\|_{0,1} \leq c_{p}h^{2} \|\Theta\|_{2,1},$$

$$\alpha(\Theta_{h}, \Theta_{LI} - \Theta) + \mu a_{\Theta}(\Theta_{h} - \Theta, \Theta_{LI} - \Theta) - s(\Theta_{LI} - \Theta)$$

$$\leq \alpha \|\Theta_{h}\|_{0,1} \|\Theta_{LI} - \Theta\|_{0,1} + \mu \|\Theta_{h} - \Theta\|_{1,1} \|\Theta_{LI} - \Theta\|_{1,1} + \|Q\|_{0,1} \|\Theta_{LI} - \Theta\|_{0,1}$$

$$\leq c \|\Theta_{LI} - \Theta\|_{0,1} + \frac{1}{2}\varepsilon\mu\|\Theta_{h} - \Theta\|_{1,1}^{2} + \frac{1}{2}\varepsilon^{-1}\mu\|\Theta_{LI} - \Theta\|_{1,1}^{2}.$$

Due to Lemma 3.5 $(v_h = u_{LI} \text{ and } z_h = \Theta_{LI})$

$$|b_{s}(\Theta - \Theta_{0}, v_{h} - u) + b_{p}(u, z_{h} - \Theta)| \leq c(1 + ||\Theta||_{1,1} ||u_{LI} - u||_{0,2} + ||u||_{1,2} ||\Theta_{LI} - \Theta||_{0,1})$$

and $(v = u_{LI} \in V_{h} \text{ and } z = \Theta_{LI} \in {}^{\wedge}V_{h})$

$$|b_{s}(\Theta - \Theta_{0}, u_{LI} - u_{h}) + b_{p}(u, \Theta_{LI} - \Theta_{h})| \leq c(1 + ||\Theta||_{1,1} ||u_{LI} - u_{h}||_{0,2} + ||u||_{1,2} ||\Theta_{LI} - \Theta_{h}||_{0,1}).$$

Hence

$$\alpha \| \Theta - \Theta_h \|_{0,1}^2 + \mu \| \Theta - \Theta_h \|_{1,1}^2 + \| u - u_h \|_{1,2}^2 \leq ch,$$

which completes the proof. \Box

4. Algorithm

The algorithm is based on the semi-implicit scheme. Since $(\beta_{ij}(T - T_0)_{,j} \in [L_2(\Omega)]^2$ and $\rho\beta_{ij}T_0e_{ij}(u) \in L_2(\Omega)$ holds for the coupled terms, they have the meaning of body forces and thermal sources, and therefore on every time level we solve the following problems: Problem (3.1a) leads to minimization

$$J(v) = \frac{1}{2} v^{\mathsf{T}} V v - b^{\mathsf{T}} v \qquad J(u_h) = \inf_{v \in K_h} J(v)$$
$$Av \leq 0$$

and problem (3.1b) leads to minimization

$$J_{\Theta}(z) = \frac{1}{2} z^{\mathsf{T}} B z - d^{\mathsf{T}} z + \Phi(z) \mid J_{\Theta}(T) = \inf_{z \in {}^{\wedge} V_h} J_{\Theta}(z).$$

These problems represent optimization problems with constraints in the first case and the nonlinear minimization problem in the second case.

419

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