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

Pavel Burda¹, Martin Hasal²

¹ Czech University of Technology, Faculty of Mechanical Engineering,
Department of Mathematics
Karlovo nám. 13, CZ-121 35 Praha 2, Czech Republic
pavel.burda@fs.cvut.cz

² VŠB TU Ostrava
17. listopadu 15, 708 03 Ostrava-Poruba, Czech Republic
martin.hasal@vsb.cz

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

$$\begin{aligned} -\Delta u &= f \quad \text{in } \Omega, \\ u &= 0 \quad \text{on } \partial\Omega, \end{aligned} \tag{1}$$

where Ω is a polygonal domain in 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:

$$\|e\|_0^2 \leq \sum_{K \in \mathcal{T}_h} \left\{ \|R(u_h)\|_{0,K} \|\varphi - \pi_h \varphi\|_{0,K} + \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_h}{\partial \mathbf{n}} \right] \right]_l \right\|_{0,l} \|\varphi - \pi_h \varphi\|_{0,l} \right\}, \quad (2)$$

where φ is the solution of the dual problem

$$\begin{aligned} -\Delta \varphi &= e \quad \text{in } \Omega, \\ \varphi &= 0 \quad \text{on } \partial \Omega, \end{aligned} \quad (3)$$

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

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

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

$$\|e\|_0 \leq C_I C_R \sum_{K \in \mathcal{T}_h} h_K \left\{ \|R(u_h)\|_{0,K} + h_K^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_h}{\partial \mathbf{n}} \right] \right]_l \right\|_{0,l} \right\}. \quad (4)$$

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

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

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

$$\|e\|_0 \leq C_I C_R \sum_{K \in \mathcal{T}_h} h_K^2 \left\{ \|R(u_h)\|_{0,K} + h_K^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_h}{\partial \mathbf{n}} \right] \right]_l \right\|_{0,l} \right\}. \quad (5)$$

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

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

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

$$\|e\|_0 \leq C_I C_R \sum_{K \in \mathcal{T}_h} h_K^{1+\gamma-\varepsilon} \left\{ \|R(u_h)\|_{0,K} + h_K^{-\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\frac{\partial u_h}{\partial \mathbf{n}} \right] \right]_l \right\|_{0,l} \right\}, \quad (6)$$

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

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

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

$$\mathbf{v} = \mathbf{w} \quad \text{on } \partial\Omega_D, \quad \frac{\partial \mathbf{v}}{\partial \mathbf{n}} - \mathbf{n} p = \mathbf{s} \quad \text{on } \partial\Omega_N, \quad (9)$$

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 $k_{ij} \rightarrow \infty$ (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 , introduces 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 \mathbf{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

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

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

Now the weak form of the Stokes-Brinkman problem reads:

Find $\mathbf{v} \in \mathbf{H}_{E_0}^1$ and $p \in L_0^2(\Omega)$ such that

$$\nu^* \int_{\Omega} \nabla \mathbf{v} : \nabla \mathbf{v}^* + \nu \int_{\Omega} \mathbf{v}^T G \mathbf{v}^* - \int_{\Omega} p \nabla \cdot \mathbf{v}^* = \int_{\Omega} \mathbf{f} \cdot \mathbf{v}^* \quad \forall \mathbf{v}^* \in \mathbf{H}_{E_0}^1, \quad (12)$$

$$\int_{\Omega} q \nabla \cdot \mathbf{v} = 0 \quad \forall q \in L_0^2(\Omega). \quad (13)$$

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

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

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

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

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

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

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.

$$X^h = \{\mathbf{v} \in H_0^1(\Omega)^2, \mathbf{v}/_T \in P^2(T)^2, T \in \mathcal{T}_h\},$$

$$M^h = \{p \in L_0^2(\Omega), p/_T \in P^1(T), T \in \mathcal{T}_h\}.$$

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

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

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

$$\mathbf{R}_1\{\mathbf{v}_h, p_h\} = \mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu G \mathbf{v}_h - \nabla p_h, \quad R_2\{\mathbf{v}_h, p_h\} = \operatorname{div} \mathbf{v}_h. \quad (17)$$

Next we study the properties of the errors

$$\mathbf{e}_v = \mathbf{v} - \mathbf{v}_h, \quad e_p = p - p_h,$$

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

$$\|\{\mathbf{e}_v, e_p\}\|_V^2 = (\mathbf{e}_v, \mathbf{e}_v)_1 + (e_p, e_p)_0 = \int_{\Omega} (\mathbf{e}_v \cdot \mathbf{e}_v + \nabla \mathbf{e}_v : \nabla \mathbf{e}_v) + \int_{\Omega} e_p e_p.$$

By the Poincaré-Friedrichs inequality, cf. [9], as $\mathbf{e}_v \in H_0^1(\Omega)^2$

$$(\mathbf{e}_v, \mathbf{e}_v)_1 \leq C_P \int_{\Omega} \nabla \mathbf{e}_v : \nabla \mathbf{e}_v \quad (18)$$

5.1. Dual Stokes-Brinkman problem

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

$$\begin{aligned} -\nu^* \Delta \boldsymbol{\varphi}_v + \nu G \boldsymbol{\varphi}_v + \nabla \varphi_p &= -\Delta \mathbf{e}_v \quad \text{in } \Omega, \quad \text{here } \Delta \mathbf{e}_v \in H^{-1}(\Omega) \\ -\operatorname{div} \boldsymbol{\varphi}_v &= e_p \quad \text{in } \Omega, \\ \boldsymbol{\varphi}_v &= \mathbf{0} \quad \text{on } \partial\Omega, \end{aligned} \quad (19)$$

which in a weak form is: find $\boldsymbol{\varphi}_v \in H^1(\Omega)^2$ and $\varphi_p \in L_0^2(\Omega)$ such that

$$\begin{aligned} (\nu^* \nabla \boldsymbol{\varphi}_v, \nabla \mathbf{v}^*)_0 + \nu ((G \boldsymbol{\varphi}_v), \mathbf{v}^*)_0 - (\varphi_p, \nabla \mathbf{v}^*)_0 &= (\nabla \mathbf{e}_v, \nabla \mathbf{v}^*)_0, \quad \forall \mathbf{v}^* \in H_0^1(\Omega)^2, \\ (-\operatorname{div} \boldsymbol{\varphi}_v, p^*)_0 &= (e_p, p^*)_0, \quad \forall p^* \in L_0^2(\Omega), \end{aligned} \quad (20)$$

or, using the notation (14)

$$\mathcal{A}(\{\boldsymbol{\varphi}_v, \varphi_p\}, \{\mathbf{v}^*, p^*\}) = (\nabla \mathbf{e}_v, \nabla \mathbf{v}^*)_0 + (e_p, p^*)_0, \quad \forall \{\mathbf{v}^*, p^*\} \in V. \quad (21)$$

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

$$\begin{aligned} \frac{1}{C_P} (\mathbf{e}_v, \mathbf{e}_v)_1 &\leq (\nabla \mathbf{e}_v, \nabla \mathbf{e}_v)_0 = \nu^* (\nabla \boldsymbol{\varphi}_v, \nabla \mathbf{e}_v)_0 + \nu ((G \boldsymbol{\varphi}_v), \mathbf{e}_v)_0 - (\varphi_p \nabla, \mathbf{e}_v)_0 \\ &= \nu^* (\nabla \boldsymbol{\varphi}_v, \nabla \mathbf{v})_0 + \nu ((G \boldsymbol{\varphi}_v) \mathbf{v})_0 - (\varphi_p \nabla, \mathbf{v})_0 - \nu^* (\nabla \boldsymbol{\varphi}_v, \nabla \mathbf{v}_h)_0 \\ &\quad - \nu ((G \boldsymbol{\varphi}_v) \mathbf{v}_h)_0 + (\varphi_p \nabla, \mathbf{v}_h)_0, \end{aligned} \quad (22)$$

$$(e_p, e_p)_0 = (e_p, -\operatorname{div} \boldsymbol{\varphi}_v)_0 = -(p \nabla, \boldsymbol{\varphi}_v)_0 + (p_h \nabla, \boldsymbol{\varphi}_v)_0. \quad (23)$$

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 $C_P \geq 1$)

$$\begin{aligned}
& \frac{1}{C_P} \left\{ (e_v, e_v)_1 + (e_p, e_p)_0 \right\} \\
& \leq \nu^* (\nabla \mathbf{v}, \nabla \boldsymbol{\varphi}_v)_0 + \nu ((G\mathbf{v}\boldsymbol{\varphi}_v)) - (p, \nabla \boldsymbol{\varphi}_v)_0 - (\nabla \mathbf{v}, \boldsymbol{\varphi}_p)_0 \\
& \quad + \sum_{K \in \mathcal{T}_h} \left\{ -\nu^* (\nabla \boldsymbol{\varphi}_v, \nabla \mathbf{v}_h)_{0,K} - \nu ((G\mathbf{v}_h\boldsymbol{\varphi}_v)) + (p_h, \nabla \boldsymbol{\varphi}_v)_{0,K} + (\boldsymbol{\varphi}_p, \nabla \mathbf{v}_h)_{0,K} \right\} \\
& = (\mathbf{f}, \boldsymbol{\varphi}_v)_0 + \sum_{K \in \mathcal{T}_h} \left\{ (\nu^* \Delta \mathbf{v}_h, \boldsymbol{\varphi}_v)_{0,K} - \int_{\partial K} \nu^* \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} \boldsymbol{\varphi}_v ds \right\} - \nu ((G\mathbf{v}_h\boldsymbol{\varphi}_v)) \quad (24) \\
& \quad - \sum_{K \in \mathcal{T}_h} \left\{ (\nabla p_h, \boldsymbol{\varphi}_v)_{0,K} + \int_{\partial K} p_h \boldsymbol{\varphi}_v \cdot \mathbf{n} ds + (\operatorname{div} \mathbf{v}_h, \boldsymbol{\varphi}_p)_{0,K} \right\} \\
& = \sum_{K \in \mathcal{T}_h} (\mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu ((G\mathbf{v}_h\boldsymbol{\varphi}_v)) - \nabla p_h, \boldsymbol{\varphi}_v)_{0,K} + \sum_{K \in \mathcal{T}_h} (\operatorname{div} \mathbf{v}_h, \boldsymbol{\varphi}_p)_{0,K} \\
& \quad - \sum_{K \in \mathcal{T}_h} \int_{\partial K} \nu^* \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} \boldsymbol{\varphi}_v ds + \sum_{K \in \mathcal{T}_h} \int_{\partial K} p_h \boldsymbol{\varphi}_v \cdot \mathbf{n} ds
\end{aligned}$$

In view of (16) we also have

$$\begin{aligned}
& \sum_{K \in \mathcal{T}_h} (\mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu G\mathbf{v}_h - \nabla p_h, \mathbf{v}_h^*)_{0,K} + (\operatorname{div} \mathbf{v}_h, p_h^*)_0 \\
& = (\mathbf{f}, \mathbf{v}_h^*)_0 + \sum_{K \in \mathcal{T}_h} \left\{ (-\nu^* \nabla \mathbf{v}_h, \nabla \mathbf{v}_h^*)_{0,K} - \nu (G\mathbf{v}_h, \mathbf{v}_h^*) + \int_{\partial K} \nu^* \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} \mathbf{v}_h^* ds \right\} \\
& \quad + (\nabla p_h, \mathbf{v}_h^*)_0 - \sum_{K \in \mathcal{T}_h} \int_{\partial K} p_h \mathbf{v}_h^* \cdot \mathbf{n} ds + (\operatorname{div} \mathbf{v}_h, p_h^*)_0 \quad (25) \\
& = 0 + \sum_{K \in \mathcal{T}_h} \int_{\partial K} \nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} \mathbf{v}_h^* ds - \sum_{K \in \mathcal{T}_h} \int_{\partial K} p_h \mathbf{v}_h^* \cdot \mathbf{n} ds, \quad \forall \{\mathbf{v}_h^*, p_h^*\} \in X^h \times M^h.
\end{aligned}$$

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

$$\begin{aligned}
& \sum_{K \in \mathcal{T}_h} (\mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu G\mathbf{v}_h - \nabla p_h, \pi_h \boldsymbol{\varphi}_v) + (\operatorname{div} \mathbf{v}_h, \pi_h \boldsymbol{\varphi}_p)_0 \\
& \quad - \sum_{K \in \mathcal{T}_h} \int_{\partial K} \nu^* \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} \pi_h \boldsymbol{\varphi}_v ds - \sum_{K \in \mathcal{T}_h} \int_{\partial K} p_h \pi_h \boldsymbol{\varphi}_v \cdot \mathbf{n} ds = 0 \quad (26)
\end{aligned}$$

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

$$\begin{aligned}
& \frac{1}{C_P} \left\{ (\mathbf{e}_v, \mathbf{e}_v)_1 + (e_p, e_p)_0 \right\} \\
& \leq \sum_{K \in \mathcal{T}_h} (\mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu G \mathbf{v}_h - \nabla p_h, \boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v)_{0,K} + (\operatorname{div} \mathbf{v}_h, \varphi_p - \pi_h \varphi_p)_0 \\
& \quad - \sum_{K \in \mathcal{T}_h} \int_{\partial K} \nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} (\boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v) ds + \sum_{K \in \mathcal{T}_h} \int_{\partial K} p_h (\boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v) \cdot \mathbf{n} ds \quad (27) \\
& = \sum_{K \in \mathcal{T}_h} (\mathbf{f} + \nu^* \Delta \mathbf{v}_h - \nu G \mathbf{v}_h - \nabla p_h, \boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v)_{0,K} + (\operatorname{div} \mathbf{v}_h, \varphi_p - \pi_h \varphi_p)_0 \\
& \quad - \sum_{K \in \mathcal{T}_h} \sum_{l \in \partial K} \int_l \left(\frac{1}{2} \left[\left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right]_l \right) (\boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v) ds,
\end{aligned}$$

where we denoted

$$\left[\left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right]_l = \left(\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right) \Big|_{l_+} - \left(\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right) \Big|_{l_-}$$

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

$$\begin{aligned}
& \|\mathbf{e}_v\|_1^2 + \|e_p\|_0^2 \\
& \leq C_P \sum_{K \in \mathcal{T}_h} \left\{ \|\mathbf{R}_1\{\mathbf{v}_h, p_h\}\|_{0,K} \|\boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v\|_{0,K} + \|\mathbf{R}_2\{\mathbf{v}_h, p_h\}\|_{0,K} \|\varphi_p - \pi_h \varphi_p\|_{0,K} \right\} \\
& \quad + C_P \sum_{K \in \mathcal{T}_h} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right]_l \right\|_{0,l} \|\boldsymbol{\varphi}_v - \pi_h \boldsymbol{\varphi}_v\|_{0,l} \quad (28) \\
& \leq C_P C_I \sum_{K \in \mathcal{T}_h} \left\{ h_K \|\mathbf{R}_1\{\mathbf{v}_h, p_h\}\|_{0,K} \|\boldsymbol{\varphi}_v\|_1 + \|\mathbf{R}_2\{\mathbf{v}_h, p_h\}\|_{0,K} \|\varphi_p\|_0 \right\} \\
& \quad + C_P C_I \sum_{K \in \mathcal{T}_h} (h_K)^{\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right]_l \right\|_{0,l} \|\boldsymbol{\varphi}_v\|_1 \\
& \leq C_P C_I C_R \sum_{K \in \mathcal{T}_h} \left\{ h_K \|\mathbf{R}_1\{\mathbf{v}_h, p_h\}\|_{0,K} + \|\mathbf{R}_2\{\mathbf{v}_h, p_h\}\|_{0,K} \right. \\
& \quad \left. + \sum_{l \in \partial K} (h_K)^{\frac{1}{2}} \left\| \frac{1}{2} \left[\left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right]_l \right\|_{0,l} \right\} \cdot \{ \|\Delta \mathbf{e}_v\|_{-1} + \|e_p\|_0 \}.
\end{aligned}$$

Using then the relations

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

we get, by (28)

$$\begin{aligned} \{\|\mathbf{e}_v\|_1 + \|e_p\|_0\}^2 &\leq 2\{\|\mathbf{e}_v\|_1^2 + \|e_p\|_0^2\} \leq 2C_P C_I C_R \sum_{K \in \mathcal{T}_h} \left\{ h_K \|\mathbf{R}_1\{\mathbf{v}_h, p_h\}\|_{0,K} \right. \\ &\quad \left. + \|R_2\{\mathbf{v}_h, p_h\}\|_{0,K} + h_K^{\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right\|_{0,l} \right\} \cdot \{\|\mathbf{e}_v\|_1 + \|e_p\|_0\}. \end{aligned} \quad (29)$$

Upon cancelling $\{\|\mathbf{e}_v\|_1 + \|e_p\|_0\}$ 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 $\{\mathbf{v}_h, p_h\}$ be the Taylor-Hood approximation of the solution $\{\mathbf{v}, p\}$ of the Stokes-Brinkman problem. Then the error $\{\mathbf{e}_v, e_p\}$ satisfies the following a posteriori estimate*

$$\begin{aligned} \|\mathbf{e}_v\|_1 + \|e_p\|_0 &\leq 2C_P C_I C_R \sum_{K \in \mathcal{T}_h} \left\{ h_K \|\mathbf{R}_1\{\mathbf{v}_h, p_h\}\|_{0,K} + \|R_2\{\mathbf{v}_h, p_h\}\|_{0,K} \right. \\ &\quad \left. + h_K^{\frac{1}{2}} \sum_{l \in \partial K} \left\| \frac{1}{2} \left[\nu \frac{\partial \mathbf{v}_h}{\partial \mathbf{n}} - p_h \mathbf{n} \right] \right\|_{0,l} \right\}. \end{aligned} \quad (30)$$

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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